



Backtest #51085 · BTC-USD · EVO_WEBIDEA_v145

ROI	Sharpe	Win Rate	Max Drawdown
-11.23%	-0.69	25.0%	-24.12%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

This backtest reveals a severely undercapitalized sample of only four trades, rendering the negative ROI and poor Sharpe ratio statistically insignificant. The 24.12% drawdown indicates excessive volatility tolerance for current market conditions, likely due to aggressive position sizing on failed signals. A 25% win rate suggests the core logic is failing to capture the prevailing trend, necessitating a review of entry filters before redeployment. We must expand the lookback window and retest with lower leverage to confirm if the strategy's edge is merely noise or a genuine structural flaw. The immediate next step is to run a Monte Carlo simulation to assess the probability of survival under extended drawdowns.

ADDITIONAL METRICS

CAGR	-11.23%
Sortino Ratio	-0.39
Turnover	6.93x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$8879.63