



Backtest #49293 · BTC-USD · EVO_WEBIDEA_v62

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

The EVO_WEBIDEA_v62 backtest on BTC-USD shows a failure to capture trend momentum, evidenced by a -11.23% ROI and a prohibitive 24.12% drawdown. With only four trades, the statistical sample is insufficient to validate any alpha, resulting in a Sharpe ratio of -0.69 that confirms underperformance against the risk-free rate. The 25% win rate suggests the entry logic triggers too frequently during low-probability market noise rather than high-conviction breakouts. The strategy requires either a stricter filter for volatility regimes or a complete overhaul of the signal generation logic before live deployment.

ADDITIONAL METRICS

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