



Backtest #36044 · BTC-USD · EVO_EVOWEBIDEA_v373

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_EVOWEBIDEA_v373 strategy failed on BTC-USD with an 11.23% loss and a negative Sharpe ratio, driven by a severe 24.12% drawdown across only four trades. A 25% win rate indicates a fundamentally broken directional logic that cannot be validated statistically due to the extremely low sample size. The results suggest the signal thresholds are misaligned with current BTC volatility, leading to premature exits or poor entry timing. Next, we must expand the backtest window to capture more market regimes and tighten position sizing to limit exposure during adverse moves. This approach is for educational purposes only and does not constitute financial advice.

ADDITIONAL METRICS

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