



Backtest #51429 · 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 market momentum, evidenced by a negative ROI and a dismal 25% win rate across only four trades. Such a small sample size renders the Sharpe ratio of -0.69 statistically insignificant, meaning the observed underperformance could easily be noise rather than a structural flaw. The deep drawdown of 24.12% suggests the entry logic is poorly timed, likely catching volatility spikes instead of trends. We must expand the dataset by testing across multiple crypto pairs to validate if this strategy fails universally or is specific to Bitcoin's recent volatility.

ADDITIONAL METRICS

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