



Backtest #39763 · BTC-USD · EVO_EVOEVOEVOE_v1957

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_EVOEVOEVOE_v1957 strategy on BTC-USD suffered a catastrophic failure, delivering an -11.23% loss with a Sharpe ratio of -0.69. Extremely low statistical confidence exists due to only four trades, rendering the 25% win rate and 24.12% drawdown unreliable indicators of performance. The severe underperformance suggests the signal logic is fundamentally misaligned with current market volatility. Immediate action requires pausing deployment and conducting a granular review of entry and exit triggers against recent price action.

ADDITIONAL METRICS

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