



Backtest #46725 · BTC-USD · EVO_EVOVELOCIT_v1522

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_EVOVELOCIT_v1522 strategy failed on BTC-USD, generating a -11.23% ROI and a negative Sharpe of -0.69. With only four trades executed, the sample size is statistically insignificant, rendering the 25% win rate and 24.12% drawdown unreliable for live deployment. The severe underperformance suggests the entry logic lacks robustness against current volatility regimes. We must expand the backtest period or adjust parameters before re-evaluating risk-adjusted returns. This approach is not viable for capital allocation in its current form.

ADDITIONAL METRICS

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