



Backtest #47859 · BTC-USD · EVO_EVOEVOEVOE_v753

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_v753 strategy on BTC-USD suffered a -11.23% loss with a Sharpe of -0.69, indicating severe underperformance relative to the risk-free rate. A 25% win rate across only four trades yields insufficient statistical significance to validate the signal logic or confirm a regime shift. The 24.12% maximum drawdown suggests the position sizing or stop-loss mechanisms failed to contain volatility during adverse price action. Consequently, the current parameter set requires immediate recalibration before re-deployment in live markets. The next step is to increase the sample size via walk-forward analysis to assess robustness across different market regimes.

ADDITIONAL METRICS

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