



Backtest #50250 · BTC-USD · EVO_EVOEVOEVOE_v1894

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

This backtest for the EVO_EVOEVOEVOE_v1894 strategy on BTC-USD reveals severe underperformance, characterized by a -11.23% ROI and a negative Sharpe ratio of -0.69. The strategy executed only four trades, which renders the 25% win rate statistically insignificant and the -24.12% maximum drawdown uninterpretable due to extreme sample size limitations. The data indicates a failure of the entry logic to align with market structure rather than a flaw in execution, as the capital eroded to \$8,879.63. Consequently, no actionable conclusion can be drawn without expanding the simulation to a larger dataset to validate robustness. The immediate next step is to re-run the backtest on a longer historical window to determine if the poor performance is a temporary

ADDITIONAL METRICS

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