



Backtest #51973 · BTC-USD · EVO_EVOEVOEVOE_v734

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_v734 strategy on BTC-USD failed decisively, delivering an 11.23% loss on a negligible sample of four trades. With a Sharpe ratio of -0.69 and a catastrophic 24.12% drawdown, the model lacks statistical significance and is currently in a regime of high risk. The 25% win rate indicates severe underperformance against a simple buy-and-hold benchmark during this specific sample period. We must reject this parameter set immediately and avoid deploying capital until a larger dataset proves robustness. The next step is to run a parameter sweep focusing on tighter entry thresholds to filter out false breakouts.

ADDITIONAL METRICS

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