



Backtest #56250 · BTC-USD · EVO_EVOEVOEVOE_v525

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_v525 backtest on BTC-USD failed with an -11.23% ROI and -0.69 Sharpe, driven by a catastrophic 24.12% drawdown across only four trades. A 25% win rate indicates severe underperformance relative to a random coin flip, suggesting the signal logic lacks edge or requires extreme parameter tuning. With such a minimal sample size, statistical confidence in these metrics is negligible, rendering the strategy statistically insignificant at this stage. Immediate next steps involve increasing trade frequency via a shorter time interval and running a walk-forward analysis to validate robustness before any live deployment.

ADDITIONAL METRICS

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