



Backtest #49662 · BTC-USD · EVO_EVOEVOEVOE_v577

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_v577 strategy suffered a 24.12% peak-to-trough drawdown with a negative Sharpe ratio of -0.69, indicating consistent underperformance against the risk-free rate. With only four executed trades, the -11.23% ROI lacks statistical significance and suggests the signal logic fails to capture meaningful market regimes. The 25% win rate reveals a severe loss-of-money factor where the strategy loses more on average than it wins. Future iterations must incorporate dynamic position sizing or stricter volatility filters to survive such extended drawdowns before re-evaluation.

ADDITIONAL METRICS

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