



Backtest #51302 · BTC-USD · EVO_EVOEVOEVOG_v1667

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_EVOEVOEVOG_v1667 backtest on BTC-USD failed, delivering an 11.23% loss with a negative Sharpe of -0.69 and a catastrophic 25% win rate across only four trades. A maximum drawdown of 24.12% suggests excessive volatility exposure relative to the tiny sample size, rendering any statistical confidence meaningless. The strategy likely generated false breakouts or entered during a strong bearish trend, resulting in a final capital reduction to \$8,879.63. Immediate next steps involve increasing the trade count to at least 200 samples before re-evaluating, or simplifying the entry logic to reduce noise. This result indicates the current parameters are fundamentally misaligned with current BTC-USD market structure.

ADDITIONAL METRICS

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