



Backtest #52749 · BTC-USD · EVO_EVOEVOEVOE_v2233

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_v2233 strategy failed decisively on BTC-USD, delivering an -11.23% ROI with a negative Sharpe of -0.69. A 25% win rate across only four trades yields statistically insignificant results, making the -24.12% drawdown meaningless for risk assessment. The sample size is too small to confirm if the logic is fundamentally flawed or merely unlucky in this specific market regime. We must expand the test to at least 100 trades or adjust entry filters to validate performance before deployment. This data currently warrants a pause rather than a recommendation to trade.

ADDITIONAL METRICS

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