



Backtest #38173 · BTC-USD · EVO_EVOVELOCIT_v1522

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_EVOVELOCIT_v1522 strategy on BTC-USD failed to generate alpha, delivering negative returns alongside a dangerously high drawdown of 24.12%. With only four trades executed, the 25% win rate and negative Sharpe ratio lack statistical significance and likely reflect overfitting or extreme market noise. The sample size is insufficient to validate signal logic, rendering historical performance a poor predictor of future viability. We must discard this configuration and redesign entry criteria to reduce volatility exposure before redeploying capital.

ADDITIONAL METRICS

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