



Backtest #46725 · 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 failed on BTC-USD, generating a -11.23% ROI and a negative Sharpe of -0.69. With only four trades executed, the sample size is statistically insignificant, rendering the 25% win rate and 24.12% drawdown unreliable for live deployment. The severe underperformance suggests the entry logic lacks robustness against current volatility regimes. We must expand the backtest period or adjust parameters before re-evaluating risk-adjusted returns. This approach is not viable for capital allocation in its current form.

ADDITIONAL METRICS

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