



Backtest #47296 · BTC-USD · EVO_EVOEVOEVOE_v1842

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_v1842 backtest on BTC-USD shows severe inefficiency, failing to generate positive alpha with a -11.23% ROI and a negative Sharpe ratio of -0.69. A meager win rate of 25% paired with only four trades renders the statistical evidence inconclusive and the observed 24.12% drawdown highly unstable. The strategy likely suffers from overfitting or parameter instability on this specific timeframe, as such a high loss rate on a small sample size is not yet a definitive failure but a clear warning signal. Re-running the simulation with increased transaction costs or a wider stop-loss threshold is the immediate next step to validate robustness before any live deployment.

ADDITIONAL METRICS

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