



Backtest #47297 · 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 strategy on BTC-USD failed catastrophically, losing 11.23% of initial capital across only four trades. A win rate of 25.0% and a negative Sharpe of -0.69 indicate severe underperformance, while the 24.12% drawdown suggests excessive volatility exposure. With such a tiny sample size, these statistical results lack confidence and likely reflect overfitting or a flawed signal logic rather than market inefficiency. The bot's inability to generate profitable entries implies the entry conditions are misaligned with current volatility regimes. The next step is a rigorous walk-forward analysis to validate signal robustness and adjust entry thresholds before redeployment.

ADDITIONAL METRICS

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