



Backtest #50886 · 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 catastrophically, generating a negative ROI of 11.23% with a 24.12% drawdown. The statistical signal is noise because only four trades were executed, rendering the 25% win rate and negative Sharpe ratio of 0.69 meaningless for any confidence interval. The logic likely overfitted to a specific volatility regime or entered positions too aggressively during a downturn. Before re-running, reduce position sizing and expand the lookback period to ensure the strategy survives different market cycles.

ADDITIONAL METRICS

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