



Backtest #53322 · BTC-USD · EVO_EVOEVOEVOE_v1912

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_v1912 backtest on BTC-USD failed, posting an -11.23% loss with a negative Sharpe ratio of -0.69. A mere 25% win rate across only four trades renders the statistical output unreliable and lacks sufficient confidence for institutional deployment. The strategy incurred a 24.12% maximum drawdown, indicating poor risk-adjusted performance during this specific market regime. Future iterations must reduce trade frequency or tighten entry filters before considering live allocation.

ADDITIONAL METRICS

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