



Backtest #1886 · BTC-USD · EVO_WEBIDEA_v62

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

This backtest is statistically void with only four trades, making the 25% win rate and -11.23% ROI unreliable indicators of edge. The -0.69 Sharpe and 24.12% drawdown reveal severe risk-adjusted failure, likely driven by outlier losses rather than systematic decay. You cannot distinguish signal from noise in a sample this tiny; the strategy is unproven. Expand to a minimum 100-trade sample across multiple market regimes to establish statistical significance before proceeding.

ADDITIONAL METRICS

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