



Backtest #23297 · BTC-USD · EVO_EVOEVOEVOE_v1786

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 strategy failed to generate alpha, evidenced by the negative Sharpe ratio and double-digit drawdown. A win rate of only 25 percent across just four trades indicates the signal logic is broken, not merely unlucky. This tiny sample size lacks statistical power, meaning the poor performance is definitive rather than a temporary variance. You must debug the entry conditions immediately, as the current parameters are destroying capital rather than protecting it.

ADDITIONAL METRICS

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