



Backtest #23300 · 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 underperforms significantly with negative ROI and Sharpe ratio, indicating poor risk-adjusted returns. The extremely low win rate and high drawdown suggest ineffective entry logic or excessive volatility exposure. With only four trades, statistical significance is virtually non-existent, rendering the results unreliable. Further optimization is required to improve signal accuracy and reduce exposure to adverse market movements.

ADDITIONAL METRICS

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