



Backtest #28007 · BTC-USD · EVO_EVOEVOEVOE_v2076

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, posting a -11.23% ROI and a negative Sharpe of -0.69. With a dismal 25% win rate and 24.12% max drawdown, the equity curve is unsustainable. However, a sample of only four trades lacks statistical significance, making these metrics unreliable for broader conclusions. The capital erosion suggests excessive risk per position relative to the signal frequency. Future iterations must increase trade volume to validate edge before scaling.

ADDITIONAL METRICS

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