



Backtest #28065 · BTC-USD · EVO_EVOEVOEVOE_v2084

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 shows no edge with a negative Sharpe ratio of -0.69 and a 25% win rate that fails to cover transaction costs. A 24.12% drawdown on only four trades indicates extreme risk concentration and statistical insignificance. The sample size is far too small to establish any meaningful predictive power or confidence interval. I recommend gathering at least 100 trades to validate the signal logic before considering further optimization. Do not deploy capital based on this underpowered result.

ADDITIONAL METRICS

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