



Backtest #28110 · BTC-USD · EVO_EVOEVOEVOE_v769

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 uninformative with only four trades, making the 25% win rate and -11.23% ROI unreliable signals of edge rather than random noise. The -0.69 Sharpe and 24.12% drawdown confirm poor risk-adjusted performance, while the tiny sample size prevents meaningful confidence in any metric. The strategy likely suffers from overfitting or regime mismatch rather than genuine alpha generation. Next step: run a walk-forward analysis with a minimum 100-trade sample to validate robustness before considering live deployment.

ADDITIONAL METRICS

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