



Backtest #28851 · BTC-USD · EVO_EVOEVOEVOE_v1827

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 EVO_EVOEVOEVOE_v1827 strategy suffered an 11.23% drawdown with a negative Sharpe of -0.69, driven by a critical 25% win rate. While the 24.12% max drawdown signals acceptable risk control, only four trades provide negligible statistical confidence for such a negative ROI. This sample size is insufficient to validate the alpha generation capability or filter out random variance. Future development must focus on increasing trade frequency to ensure robust statistical significance before further deployment.

ADDITIONAL METRICS

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