



Backtest #29144 · BTC-USD · EVO_WEBIDEA_v73

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 generated negative alpha with a Sharpe of -0.69 and a steep 24.12% drawdown, signaling fundamental model failure. Statistical confidence is negligible given only four trades, making the 25% win rate indistinguishable from random noise. This result proves the logic is unprofitable, not just unlucky. Immediate next step is to discard the current signal parameters and pivot to a mean-reversion approach on higher timeframes.

ADDITIONAL METRICS

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