



Backtest #29371 · BTC-USD · EVO_EVOEVOGG1R_v473

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 suffered catastrophic losses, evidenced by a -11.23% ROI and a -0.69 Sharpe ratio, indicating it destroyed capital while taking excessive risk. With only four total trades, the 25% win rate offers zero statistical confidence, making the -24.12% max drawdown a dangerous outlier rather than a robust metric. This tiny sample size fails to validate any edge, rendering the results scientifically meaningless for institutional deployment. You must immediately expand the backtest window to hundreds of trades to establish statistical significance before considering any live capital.

ADDITIONAL METRICS

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