



Backtest #29629 · BTC-USD · EVO_EVOEVOEVOE_v557

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 failed to generate alpha, yielding a negative ROI of -11.23% and a Sharpe ratio of -0.69. With only four trades, the 25% win rate lacks statistical significance, making the 24.12% drawdown unactionable. The sample size is too small to distinguish skill from variance. You must increase trade frequency to validate the edge. Optimize parameters to reduce risk per position before retesting.

ADDITIONAL METRICS

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