



Backtest #37481 · BTC-USD · EVO_EVOWEBIDEA_v385

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 negative ROI of -11.23% and Sharpe ratio of -0.69 indicate persistent losses, while the 24.12% max drawdown highlights poor risk control. A 25% win rate suggests the entry logic fails to identify high-probability setups, likely due to excessive noise trading. Statistical confidence is nonexistent with only four total trades, making these results statistically insignificant. The next step is to expand the backtesting sample to at least two hundred trades to establish a valid baseline before further optimization.

ADDITIONAL METRICS

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