



Backtest #39930 · BTC-USD · EVO_EVOEVOEVOE_v1882

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, posting an ROI of -11.23% and a negative Sharpe ratio of -0.69. A 25.0% win rate combined with a 24.12% max drawdown indicates poor risk management and unfavorable entry timing. Statistical confidence is effectively zero due to the minimal sample size of only four trades, making these results highly suspect. The next step is to expand the backtest window to at least one hundred trades to validate signal reliability before further optimization. This analysis is for educational purposes only and does not constitute financial advice.

ADDITIONAL METRICS

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