



Backtest #44755 · BTC-USD · EVO_EVOEVOEVOE_v2111

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 the strategy lost value against risk-free benchmarks. With only four trades, the 25% win rate lacks statistical significance to confirm a persistent edge. The 24.12% max drawdown suggests poor risk controls during losing sequences. Reduce position sizing and add stricter entry filters to improve signal quality.

ADDITIONAL METRICS

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