



Backtest #4690 · BTC-USD · EVO_EVOEVOEVOE_v1753

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 exhibits a critically low win rate of 25% with a Sharpe of -0.69, indicating consistent capital erosion. The sample size of four trades is statistically insignificant, making the -11.23% ROI and 24.12% drawdown unreliable as performance indicators. Without additional data, we cannot determine if this is a structural flaw or random variance. The immediate next step is to expand the backtest period to include at least 50 trades for meaningful confidence. Until then, treat these results as preliminary noise.

ADDITIONAL METRICS

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