



Backtest #47863 · BTC-USD · EVO_EVOEVOEVOE_v753

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 11.23% loss with a negative Sharpe ratio of 0.69. A 25% win rate indicates severe signal quality issues, while the 24.12% drawdown reveals poor risk control. With only four trades, the sample size is statistically insignificant, making it impossible to distinguish skill from noise. The system likely lacks proper trend filters or position sizing logic. The immediate next step is to expand the testing window to at least one hundred trades to establish a valid baseline.

ADDITIONAL METRICS

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