



Backtest #49377 · BTC-USD · EVO_WEBIDEA_v454

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% with a Sharpe ratio of -0.69. A 25% win rate indicates poor signal quality, while the 24.12% max drawdown highlights significant risk exposure. Statistical confidence is negligible due to the tiny sample size of only four trades, rendering performance metrics unreliable. Next, increase the backtest sample size to at least 100 trades to validate whether the signal logic holds under broader market conditions.

ADDITIONAL METRICS

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