



Backtest #5060 · BTC-USD · EVO_EVOEVOEVOE_v1914

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 shows clear degradation: -11.23% ROI, Sharpe of -0.69, and a 24.12% drawdown on only 4 trades. The 25% win rate is statistically meaningless with this sample size. A single loss can dominate returns when N is this small. The strategy needs more data before any meaningful conclusion can be drawn. Consider increasing trade frequency or re-evaluating entry signals.

ADDITIONAL METRICS

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