



Backtest #41063 · BTC-USD · EVO_EVOVELOCIT_v1519

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 consistent value destruction rather than random noise. A 25% win rate confirms the strategy lacks positive expectancy, while the 24.12% max drawdown exposes severe downside risk. With only four trades, statistical confidence is negligible, making these results unreliable for long-term forecasting. The final capital of \$8879.63 reflects a significant capital erosion from the initial allocation. The immediate next step is to expand the sample size to at least one hundred trades to establish statistical significance before further optimization.

ADDITIONAL METRICS

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