



Backtest #2451 · BTC-USD · EVO_GG1RSISNIP_v1638

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

This backtest is a clear failure. ROI of -11.23% and a Sharpe ratio of -0.69 indicate the strategy destroyed capital underperforming a passive buy-and-hold approach. The 25% win rate with only 4 total trades offers zero statistical confidence, making the results indistinguishable from random noise. The 24.12% max drawdown on a small sample size is dangerously excessive. The only logical next step is to abandon this signal logic entirely and run a new simulation with a different entry model.

ADDITIONAL METRICS

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