



Backtest #27700 · BTC-USD · EVO_GG1RSISNIP_v1610

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 backtest shows a -11.23% ROI with a 25% win rate and -0.69 Sharpe, but only four trades provide no statistical confidence. The 24.12% max drawdown signals excessive risk relative to the minimal sample size. This strategy lacks robustness and likely reflects random noise rather than actionable alpha. A concrete next step is expanding the test to at least 100 trades to verify edge. Do not deploy until statistical significance is achieved.

ADDITIONAL METRICS

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