



Backtest #28043 · BTC-USD · EVO_GG1RSISNIP_v264

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 suffered significant drawdowns and negative returns on a critically small sample of four trades, rendering statistical results meaningless. A twenty-five percent win rate confirms poor signal quality, while the negative Sharpe ratio indicates capital erosion. The limited data prevents confident assessment of the underlying edge, suggesting the model is overfit or fundamentally flawed. Future analysis requires expanding the backtest period to accumulate sufficient trade volume for statistical significance. Until then, the strategy should be considered unproven and high-risk.

ADDITIONAL METRICS

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