



Backtest #28266 · BTC-USD · EVO_EVOGG1RSIS_v452

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 failed significantly with an eleven percent loss and a negative Sharpe ratio, indicating poor risk-adjusted returns. The win rate of twenty-five percent across only four trades offers negligible statistical confidence for future performance. Such a small sample size cannot validate the signal logic, making the twenty-four percent drawdown a critical warning. Further optimization is required to improve win rates before considering live deployment or additional backtesting.

ADDITIONAL METRICS

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