



Backtest #28268 · 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

This strategy failed catastrophically with a negative Sharpe of -0.69 and a steep 24.12% drawdown, eroding capital to just \$8,879.63. A mere four trades yielding only a 25% win rate offers zero statistical confidence, rendering results indistinguishable from noise. The negative 11.23% ROI confirms the signal logic is fundamentally misaligned with current market regimes. You must discard this model entirely rather than tweak parameters.

ADDITIONAL METRICS

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