



Backtest #28889 · BTC-USD · EVO_GG1RSISNIP_v1153

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 to generate alpha with an ROI of -11.23% and a negative Sharpe ratio of -0.69. A 25% win rate across only four trades yields statistically insignificant results prone to high variance. The severe 24.12% drawdown indicates poor risk management and a fragile signal architecture. Expanding the sample size is critical before interpreting any edge. Revise the entry logic to filter low-probability setups.

ADDITIONAL METRICS

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