



Backtest #29724 · BTC-USD · EVO_GG1RSISNIP_v1334

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 generated a -11.23% ROI with a negative Sharpe of -0.69 and a severe 24.12% drawdown, indicating poor risk-adjusted performance. The 25% win rate is statistically irrelevant given only four total trades, offering no confidence in the signal's reliability. The final capital of \$8,879.63 reflects significant capital erosion from the initial deposit. This sample size is insufficient to distinguish signal alpha from random noise. Immediate next steps require expanding the backtest window to increase trade volume for meaningful statistical validity.

ADDITIONAL METRICS

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