



Backtest #29839 · BTC-USD · EVO_GG1RSISNIP_v1377

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 decisively, bleeding 11.23% ROI with a negative Sharpe of -0.69. The abysmal 25% win rate and 24.12% max drawdown highlight severe tail risk. Crucially, four trades offer no statistical confidence for any conclusion. The signal generation logic is fundamentally broken for this market regime. Immediate parameter re-optimization is required before further capital deployment.

ADDITIONAL METRICS

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