



Backtest #3896 · BTC-USD · EVO_GG1RSISNIP_v1454

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, posting a negative ROI of -11.23% with a poor Sharpe of -0.69. A win rate of only 25% indicates high reliance on rare large wins, exacerbated by a massive 24.12% drawdown. Statistical confidence is negligible given the tiny sample of four trades, making results unreliable. Further optimization is futile without a significantly larger dataset to validate the edge.

ADDITIONAL METRICS

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