



Backtest #7720 · BTC-USD · EVO\_GG1RSISNIP\_v1543

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 across all risk-adjusted metrics, posting a -11.23% ROI and -0.69 Sharpe with a severe 24.12% drawdown. The 25% win rate on only four trades indicates fatal signal selection issues compounded by an unacceptably small sample size. Statistical significance is nonexistent, making the results unreliable for any live deployment. The next step must involve parameter optimization and expanding the backtest window to increase trade frequency and validation rigor.

ADDITIONAL METRICS

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