



Backtest #8017 · BTC-USD · EVO_GG1RSISNIP_v1556

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 backtest reveals a severely underperforming strategy with a -11.23% ROI and -0.69 Sharpe ratio, indicating consistent capital erosion. A 25% win rate paired with only four total trades provides negligible statistical confidence, making the results largely noise rather than signal. The 24.12% maximum drawdown further suggests excessive risk relative to the tiny sample size. Future development must prioritize increasing trade frequency to validate edge and rigorously tightening risk controls to preserve capital.

ADDITIONAL METRICS

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