



Backtest #56426 · BTC-USD · EVO\_GG1RSISNIP\_v76

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 an 11.23 percent loss with a negative Sharpe ratio of 0.69. A 25 percent win rate across only four trades indicates the entry logic lacks statistical significance, rendering the 24.12 percent drawdown a sample anomaly rather than a reliable risk profile. The primary failure is the absence of consistent edge in the BTC-USD execution. Next, validate the signal logic against a minimum of one hundred trades to establish a baseline for mean reversion or momentum efficacy. This analysis is educational and not investment advice.

ADDITIONAL METRICS

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