



Backtest #52206 · BTC-USD · EVO_GG1RSISNIP_v982

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 EVO_GG1RSISNIP_v982 strategy failed to generate alpha, delivering a negative ROI of -11.23% alongside a 24.12% maximum drawdown that indicates severe undercapitalization risk. With only four executed trades, the statistical sample size is insufficient to validate the strategy's logic or confirm the sharp ratio of -0.69 as a reliable metric for live deployment. The 25% win rate suggests a systematic failure in entry timing or stop-loss placement that requires immediate diagnostic review rather than simple parameter tweaking. Before any further capital allocation, the team must stress-test the specific market conditions of that period to understand if the poor performance was due to regime mismatch or flawed signal logic. The

ADDITIONAL METRICS

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