



Backtest #57487 · BTC-USD · EVO_GG1RSISNIP_v1590

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_v1590 backtest on BTC-USD is a definitive failure, showing a -11.23% return and a negative Sharpe ratio of -0.69. With only four trades executed, the sample size is statistically insufficient to draw any reliable conclusions about the strategy's robustness. The 24.12% maximum drawdown indicates severe risk exposure, while the 25.0% win rate suggests the signal logic is fundamentally flawed for this market. No further capital should be allocated until the entry thresholds and stop-loss mechanisms are rigorously re-evaluated.

ADDITIONAL METRICS

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