



Backtest #28923 · BTC-USD · EVO_GG1RSISNIP_v1178

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_v1178 strategy suffered a significant -11.23% drawdown with a negative Sharpe of -0.69, indicating poor risk-adjusted returns. A dismal 25% win rate across only four trades renders these results statistically insignificant due to insufficient sample size. The 24.12% peak-to-trough decline suggests excessive volatility exposure relative to the modest capital base. Further analysis is required to determine if this underperformance stems from flawed signal logic or market regime mismatch.

ADDITIONAL METRICS

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