



Backtest #34336 · BTC-USD · EVO_GG1RSISNIP_v969

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_v969 backtest on BTC-USD failed catastrophically, delivering an -11.23% ROI with a dismal 25% win rate and a severe -24.12% drawdown. A Sharpe ratio of -0.69 confirms the strategy generated consistent alpha losses, and the sample size of merely four trades renders these statistics statistically insignificant and prone to extreme variance. The model appears overly sensitive to Bitcoin's volatility, producing a survivorship bias where only one entry survived to profit. Immediate action must involve pausing the bot and recalibrating entry filters or stop-loss parameters before risking further capital.

ADDITIONAL METRICS

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