



Backtest #36152 · BTC-USD · EVO_GG1RSISNIP_v280

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_v280 strategy failed decisively on BTC-USD, delivering an 11.23% loss with a negative Sharpe ratio of -0.69. Such a 25.0% win rate and 24.12% drawdown indicate severe underperformance relative to the baseline. The statistical confidence is negligible given only four trades, making any performance assessment unreliable. We must expand the sample size through extended backtesting or adjust entry filters before deployment.

ADDITIONAL METRICS

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