



Backtest #37853 · BTC-USD · EVO_GG1RSISNIP_v290

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_v290 backtest on BTC-USD shows a severe failure with negative returns and a Sharpe ratio of -0.69, indicating the strategy is currently destructive. With only four trades executed, the statistical sample is too small to draw reliable conclusions about the strategy's long-term viability or risk profile. A win rate of 25% suggests the entry signals are poorly calibrated for the current market regime, leading to significant capital erosion during drawdowns. Immediate action should focus on re-evaluating the signal logic rather than deploying capital, as the current parameters lack robustness. Further testing with expanded lookback periods or different volatility filters is required before any live deployment.

ADDITIONAL METRICS

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