



Backtest #52337 · BTC-USD · EVO_GG1RSISNIP_v1061

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_v1061 backtest on BTC-USD failed, posting an 11.23% loss with a negative Sharpe ratio and a 25% win rate. Such poor results are driven by a tiny sample of only four trades, which renders the statistical confidence negligible and the drawdown metric unreliable. The strategy clearly lacks robustness in current market conditions and requires immediate parameter refinement or a logic overhaul before re-deployment.

ADDITIONAL METRICS

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