



Backtest #56918 · BTC-USD · EVO_GG1RSISNIP_v76

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_v76 strategy on BTC-USD is statistically insignificant and unsuitable for live deployment, as a sample of only four trades cannot support the observed -11.23% ROI or -0.69 Sharpe ratio with any confidence. The 24.12% maximum drawdown combined with a dismal 25% win rate indicates a severe flaw in the entry logic that likely fails to capture market momentum. Immediate recalibration of the signal thresholds is required before any further capital allocation can be considered.

ADDITIONAL METRICS

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