



Backtest #28954 · BTC-USD · EVO_GG1RSISNIP_v1207

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_v1207 strategy on BTC-USD suffered a -11.23% ROI with a severe -0.69 Sharpe ratio and 24.12% max drawdown. A 25% win rate across only four trades offers no statistical significance, rendering the performance sample too small for meaningful inference. The capital erosion to \$8879.63 indicates significant tail risk exposure without adequate hedging. Immediate next step is re-optimizing entry thresholds and increasing minimum trade volume requirements.

ADDITIONAL METRICS

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