



Backtest #29336 · BTC-USD · EVO_GG1RSISNIP_v229

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_v229 strategy on BTC-USD generated a -11.23% ROI with a -0.69 Sharpe, indicating significant underperformance relative to risk. A mere four trades provide insufficient statistical power to validate the 25% win rate or the 24.12% max drawdown. The low sample size renders the results anecdotal rather than predictive, masking potential structural flaws in the signal logic. To proceed, the system must expand the backtest window to increase trade count for robust statistical significance. Without more data, the strategy remains unverified and unsuitable for 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