



Backtest #36074 · BTC-USD · EVO_GG1RSISNIP_v81

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_v81 strategy failed on BTC-USD, posting an 11.23% loss and a negative Sharpe of -0.69 across only four trades. Such a tiny sample size renders any statistical inference unreliable, with a maximum drawdown of 24.12% exposing significant tail risk. The strategy lacks robustness for live deployment and requires immediate parameter tuning or logic revision. I recommend expanding the backtest window to at least 200 trades before considering any capital allocation. This assessment remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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