



Backtest #36974 · BTC-USD · EVO_GG1RSISNIP_v290

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_v290 strategy on BTC-USD suffered a significant -11.23% loss with a 24.12% drawdown, driven by only four trades. A 25% win rate and negative Sharpe of -0.69 indicate the entry logic fails to capture downside protection in current volatility. Such a low trade count renders the statistical results meaningless and offers no confidence in the strategy's robustness. The sample size is far too small to validate the approach before further optimization or parameter tuning. The immediate next step is to expand the historical test window to generate enough data points for a statistically significant evaluation.

ADDITIONAL METRICS

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