



Backtest #39178 · BTC-USD · EVO_GG1RSISNIP_v1061

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_v1061 strategy failed decisively on BTC-USD, delivering an 11.23% loss with a negative 0.69 Sharpe ratio and a 25% win rate. Only four trades occurred, which renders the 24.12% peak drawdown statistically insignificant and untrustworthy for live deployment. Such a shallow sample size cannot validate the robustness of the entry logic or confirm that the losses are not merely execution noise. We must expand the backtest window or adjust parameters to generate sufficient trade history before considering any parameter optimization.

ADDITIONAL METRICS

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