



Backtest #48408 · 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 on BTC-USD failed, delivering an 11.23% drawdown with a Sharpe of -0.69. With only four trades, the 25% win rate and 24.12% maximum drawdown reflect severe noise rather than statistical significance. The sample size is insufficient to validate any alpha or confirm a structural flaw in the logic. We must increase trade frequency or broaden the parameter set to achieve a robust equity curve before redeployment.

ADDITIONAL METRICS

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