



Backtest #50160 · BTC-USD · EVO_GG1RSISNIP_v1401

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_v1401 strategy failed on BTC-USD, delivering negative equity with a Sharpe of -0.69 and a catastrophic 25% win rate across only four trades. Such a limited sample size provides negligible statistical confidence, rendering the -11.23% drawdown and 24.12% peak loss insufficient to declare the logic fundamentally broken. While the strategy might capture specific micro-inefficiencies, the current execution parameters are clearly misaligned with the asset's volatility profile. The immediate next step is to broaden the testing window or adjust entry filters to generate a statistically significant dataset before re-evaluating viability.

ADDITIONAL METRICS

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