



Backtest #46586 · 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 failed catastrophically, delivering an -11.23% ROI and a -0.69 Sharpe ratio. With only four trades executed, the statistical significance is negligible, meaning the -24.12% drawdown could easily be noise rather than a structural flaw. The 25% win rate indicates the signal logic lacks a clear edge in current market conditions, likely due to overfitting or poor parameter selection. We must reject this configuration immediately and avoid deploying live capital. The next step is to expand the lookback period or adjust volatility filters to generate a larger sample size before re-evaluating performance.

ADDITIONAL METRICS

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