



Backtest #46822 · BTC-USD · EVO_GG1RSISNIP_v214

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_v214 strategy on BTC-USD failed catastrophically, losing 11.23% of capital with a sharp 24.12% drawdown. A mere 25.0% win rate and negative Sharpe ratio indicate severe underperformance relative to risk-free assets. The sample size of only four trades is statistically insufficient to confirm any signal logic, rendering the results anecdotal rather than empirical. Consequently, this approach lacks robustness and requires immediate parameter refinement before live deployment. The next step is to execute a walk-forward analysis to validate signal stability across different market regimes.

ADDITIONAL METRICS

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