



Backtest #48051 · BTC-USD · EVO_GG1RSISNIP_v962

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_v962 strategy on BTC-USD failed catastrophically, posting an -11.23% ROI and a -0.69 Sharpe ratio despite a 24.12% maximum drawdown. With only four trades executed, the statistical sample is too small to draw meaningful conclusions about the strategy's robustness or edge. The 25% win rate indicates severe underperformance relative to the risks taken, likely due to poor signal timing in this volatile market regime. Immediate action requires pausing deployment until a rigorous parameter optimization study can validate the logic across different market conditions.

ADDITIONAL METRICS

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