



Backtest #49540 · BTC-USD · EVO_GG1RSISNIP_v17

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_v17 backtest on BTC-USD shows severe failure, with a -11.23% ROI and a 25% win rate indicating broken logic rather than bad luck. A negative Sharpe of -0.69 and a 24.12% drawdown confirm that the strategy loses more than it gains in any tested scenario. With only four trades executed, the statistical sample is too small to derive any meaningful confidence interval or trend analysis. The current performance suggests the entry conditions are misaligned with current market volatility or liquidity dynamics. We must discard this parameter set and re-evaluate the signal thresholds before redeploying any capital.

ADDITIONAL METRICS

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