



Backtest #29084 · BTC-USD · GG2_RSI_Overbought_Dumper

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

This backtest reveals a fundamentally broken strategy for BTC-USD, evidenced by a 25% win rate and negative Sharpe ratio. The sample size of only four trades offers zero statistical confidence and masks potential tail risks. While the strategy attempted to capture overbought reversals, it suffered a severe 24% drawdown that erased capital. The negative ROI confirms the logic fails to generate alpha in current market conditions. Immediate deprecation of GG2_RSI_Overbought_Dumper is required before further capital exposure.

ADDITIONAL METRICS

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