



Backtest #35546 · BTC-USD · EVO_GG1RSISNIP_v81

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_v81 backtest on BTC-USD failed catastrophically, delivering an -11.23% ROI and a negative Sharpe ratio of -0.69, indicating a strategy that lost money while increasing volatility. With only four trades executed, the statistical confidence in these metrics is negligible, and the 25% win rate suggests the signal logic is fundamentally misaligned with current market dynamics. The severe 24.12% maximum drawdown confirms that position sizing or stop-loss parameters are critically flawed for this asset class. Given the insufficient sample size, immediate execution is impossible, and the next mandatory step is to re-optimize entry thresholds while expanding the historical backtest window to at least 100 trades before

ADDITIONAL METRICS

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