



Backtest #36766 · 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 shows severe underperformance with an 11.23% loss and a 24.12% drawdown driven by only four trades. A 25% win rate and negative Sharpe of 0.69 indicate the signal logic failed to capture market dynamics during this specific simulation period. With such a small sample size, the results lack statistical confidence and could easily be a random outlier rather than a systemic flaw. The strategy requires immediate parameter optimization or a complete rule rewrite before live deployment to avoid significant capital erosion.

ADDITIONAL METRICS

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