



Backtest #37977 · BTC-USD · EVO_GG1RSISNIP_v1589

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_v1589 strategy on BTC-USD suffered a severe -11.23% drawdown with a 24.12% peak-to-trough decline, indicating a failure to navigate recent volatility. A 25% win rate across only four trades renders the Sharpe ratio of -0.69 statistically insignificant and unreliable for institutional deployment. The extreme sample size precludes any meaningful confidence in the observed underperformance, as the results likely reflect random noise rather than strategy flaws. Immediate next steps require expanding the backtest horizon to capture more market cycles before any forward testing occurs.

ADDITIONAL METRICS

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