



Backtest #56973 · BTC-USD · EVO_GG1RSISNIP_v342

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_v342 strategy on BTC-USD failed to generate alpha, delivering negative returns with a 25% win rate and significant drawdown. Such limited results on only four trades preclude any statistical confidence, rendering the negative Sharpe ratio and ROI anecdotal rather than predictive. The extreme underperformance relative to the sample size indicates a high-risk regime or flawed signal logic that requires immediate parameter review. Next steps must include expanding the backtest window or adjusting entry filters to avoid false breakouts. This configuration is not viable for deployment until structural improvements are validated on a larger dataset.

ADDITIONAL METRICS

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