



Backtest #53748 · BTC-USD · EVO_GG1RSISNIP_v1544

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_v1544 strategy on BTC-USD failed, posting an ROI of -11.23% with a catastrophic 25% win rate and severe 24% drawdown on a negligible sample of only four trades. These metrics are statistically meaningless due to the tiny data set, yet the negative Sharpe ratio of -0.69 confirms a fundamentally flawed logic that must be discarded. Rather than optimizing parameters, the immediate step is to abandon this signal generation entirely and revert to a simpler trend-following approach with stricter entry filters. Proceeding with live capital on this strategy would be reckless given the overwhelming evidence of poor risk-adjusted returns.

ADDITIONAL METRICS

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