



Backtest #56495 · 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 catastrophically with an -11.23% return and a negative Sharpe ratio of -0.69. A mere 4 trades and a 25% win rate provide insufficient statistical confidence to validate any pattern, while the 24.12% drawdown exposes extreme capital erosion risk. The data suggests the signal logic is fundamentally misaligned with current BTC volatility, likely triggering premature exits on every move. Immediate action requires pausing deployment and retraining the model on a broader historical dataset to improve signal robustness before any live execution.

ADDITIONAL METRICS

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