



Backtest #33202 · BTC-USD · EVO_GG1RSISNIP_v231

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 BTC-USD backtest using the EVO_GG1RSISNIP_v231 strategy resulted in an ROI of -11.23% and a Sharpe ratio of -0.69. The strategy showed a win rate of 25.0%, with a maximum drawdown of 24.12% across 4 trades. Given the limited sample size, the confidence in the statistical significance of these results is low. A concrete next step could involve refining the strategy parameters, such as adjusting the RSI threshold or the crossover point for the EMAs, to better fit the market conditions and improve performance.

ADDITIONAL METRICS

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