



Backtest #34829 · BTC-USD · EVO_GG1RSISNIP_v1150

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_v1150 strategy on BTC-USD failed catastrophically, delivering a -11.23% ROI with a dismal 25% win rate and a severe 24.12% maximum drawdown across only four trades. A Sharpe ratio of -0.69 confirms the strategy was actively losing money relative to risk-free alternatives, rendering the sample size statistically insignificant for any meaningful inference. The lack of diversification and extreme volatility exposure suggest the entry logic is fundamentally misaligned with current Bitcoin market microstructure. Immediate next steps require a comprehensive parameter optimization study and a shift to a mean-reversion framework to avoid trend-riding losses.

ADDITIONAL METRICS

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