



Backtest #52949 · BTC-USD · EVO_GG1RSISNIP_v1401

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_v1401 strategy failed on BTC-USD, delivering an 11.23% loss with a 24.12% drawdown while generating only four trades. The negative Sharpe ratio of -0.69 and 25% win rate indicate severe underperformance driven by insufficient trade frequency rather than poor individual execution. Statistical significance is impossible to assess with such a small sample size, making any conclusion about the strategy's validity premature. Immediate next steps involve expanding the backtest window and increasing the timeframe to accumulate enough trades for robust parameter optimization. This regime appears unsuitable for the current Bitcoin volatility without fundamental structural changes to entry logic.

ADDITIONAL METRICS

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