



Backtest #48806 · BTC-USD · EVO_GG1RSISNIP_v1638

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_v1638 backtest on BTC-USD shows a 24% drawdown and negative Sharpe, driven by a 25% win rate across only four trades. Such a small sample size renders statistical significance impossible, meaning these poor metrics could easily be noise rather than strategy failure. The setup failed to capture volatility regimes effectively, resulting in a final capital of \$8,879.63 from the starting position. We must increase the trade count threshold before trusting these parameters or deploying live capital. A revised parameter sweep on higher timeframes might reveal if the logic holds under different market conditions.

ADDITIONAL METRICS

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