

LATINOS TRADING

BACKTEST REPORT



Backtest #32685 · BTC-USD · EVO_EVOGG1RSIS_v427

ROI	Sharpe	Win Rate	Max Drawdown
-11.23%	-0.69	25.0%	-24.12%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for the EVO_EVOGG1RSIS_v427 strategy with BTC-USD as the asset resulted in a negative ROI of -11.23%, with a Sharpe ratio of -0.69. A win rate of 25% was achieved, and the maximum drawdown reached 24.12%. The strategy demonstrated statistical significance, but the low Sharpe ratio and high drawdown suggest underperformance. For future work, consider optimizing the stop-loss levels or adjusting the RSI thresholds to reduce drawdown volatility.

ADDITIONAL METRICS

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