LATINOS TRADING

BACKTEST REPORT

Backtest #33520 · BTC-USD · EVO_EVOGG1RSIS_v161

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 EVO_EVOGG1RSIS_v161 strategy for BTC-USD had an ROI of -11.23% and a Sharpe ratio of -0.69, indicating underperformance. The strategy achieved a win rate of 25%, with a max drawdown of 24.12%. Given the limited sample size of 4 trades, the statistical confidence is low. A concrete next step is to optimize the trading parameters and test the strategy with additional backtests to validate its performance 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**