LATINOS TRADING

BACKTEST REPORT

Backtest #34213 · BTC-USD · EVO_GG1RSISNIP_v1494

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_GG1RSISNIP_v1494 strategy on BTC-USD resulted in a negative ROI of -11.23%, with a Sharpe ratio of -0.69. The strategy had a win rate of 25.0%, but experienced a significant max drawdown of 24.12%. The limited sample size of 4 trades does not provide conclusive statistical confidence. A concrete next step could be to conduct a more extensive backtest with a larger sample size and adjust the parameters to improve the Sharpe ratio and reduce drawdown.

ADDITIONAL METRICS

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

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