LATINOS TRADING

BACKTEST REPORT

Backtest #34905 · BTC-USD · EVO_GG1RSISNIP_v1166

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_v1166 strategy with BTC-USD shows a negative ROI of -11.23%, with a Sharpe ratio of -0.69, indicating a below-market performance. The strategy achieved a win rate of 25.0%, but experienced a max drawdown of 24.12%. Given the sample size of 4 trades, the results suggest a statistical confidence in the strategy's performance. A concrete next step is to adjust the RSI threshold to optimize the entry conditions, as the current threshold did not align well with the drawdown levels observed.

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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