LATINOS TRADING

BACKTEST REPORT

Backtest #30370 · BTC-USD · EVO_EVOGG1RSIS_v452

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_v452 strategy on BTC-USD suffered a severe -11.23% drawdown with a negative Sharpe of -0.69, indicating poor risk-adjusted performance. A dismal 25% win rate across only four trades renders these results statistically insignificant and highly susceptible to random variance. The 24.12% maximum drawdown suggests the logic failed to protect capital during adverse price movements. Given the tiny sample size, the data lacks the confidence to validate the approach for live deployment. The immediate next step is to expand the backtest window to increase trade frequency and verify if the edge persists over a larger dataset.

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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