LATINOS TRADING

BACKTEST REPORT

Backtest #32354 · 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 failed to generate alpha, delivering a negative ROI of -11.23% and a Sharpe ratio of -0.69. With only four total trades and a 25.0% win rate, the sample size is statistically insignificant, meaning these results likely reflect noise rather than a persistent flaw in the logic. The 24.12% maximum drawdown further highlights poor risk management during losing streaks. A concrete next step is to expand the historical testing window to at least fifty trades to establish statistical confidence before any further optimization.

ADDITIONAL METRICS

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