LATINOS TRADING

BACKTEST REPORT

Backtest #34831 · BTC-USD · EVO_GG1RSISNIP_v1150

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_GG1RSISNIP_v1150 strategy failed catastrophically on BTC-USD, delivering an 11.23% loss and a negative Sharpe ratio of -0.69 across merely four trades. With a win rate of just 25% and a maximum drawdown of 24.12%, the approach is statistically insignificant and prone to severe overfitting on such a small sample. The strategy clearly lacks robustness in current Bitcoin volatility, suggesting the entry filters are too sensitive or the risk management is entirely inadequate. Before redeploying, we must expand the test window to capture at least one full bull and bear cycle to validate any alpha. The next step is to recalibrate the RSI thresholds and tighten stop-loss logic to prevent future capital erosion.

ADDITIONAL METRICS

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