LATINOS TRADING

BACKTEST REPORT

Backtest #35720 · BTC-USD · EVO_EVOGG1RSIS_v427

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_v427 strategy on BTC-USD produced a negative ROI of -11.23% with a poor Sharpe ratio of -0.69, indicating a net loss relative to risk-free alternatives. A win rate of 25.0% across only four trades and a maximum drawdown of 24.12% suggest the approach lacks statistical significance and suffered severe capital erosion. Such a small sample size makes any observed trend unreliable for live deployment, as the results likely reflect random noise rather than a robust alpha source. The strategy failed to capture sufficient upside while exposing the portfolio to unacceptable downside risk during the test period. The immediate next step is to discard this configuration and test a modified version with tighter entry filters to increase

ADDITIONAL METRICS

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