LATINOS TRADING

BACKTEST REPORT

Backtest #36598 · 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 backtest on BTC-USD demonstrates severe underperformance with an 11.23% ROI and a negative Sharpe ratio of -0.69. With only four trades executed, the statistical confidence is critically low, rendering the 25.0% win rate and 24.12% maximum drawdown unreliable indicators of future behavior. The strategy failed to generate profitable signals during the test period, resulting in a final capital of $8879.63. Before any further deployment or parameter tuning, the sample size must be expanded significantly to validate or reject the current logic. The next concrete step is to retrain the model with updated data or adjust the RSI thresholds to filter out low-probability entries.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.