LATINOS TRADING

BACKTEST REPORT

Backtest #36599 · 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 shows severe underperformance with an -11.23% ROI and a negative Sharpe ratio of -0.69. The strategy executed only four trades, resulting in a statistically insignificant sample size that fails to validate the approach. With a mere 25% win rate and a 24.12% maximum drawdown, the risk-reward profile is unsustainable for institutional deployment. The extreme volatility exposure appears unmitigated by the current filters, leading to excessive capital erosion. The immediate next step is to stress-test the entry logic against different volatility regimes before any live deployment.

ADDITIONAL METRICS

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