LATINOS TRADING

BACKTEST REPORT

Backtest #36926 · 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 backtest on BTC-USD shows severe underperformance with a negative ROI of 11.23% and a low win rate of 25%. A maximum drawdown of 24.12% indicates significant capital erosion, while a Sharpe ratio of -0.69 confirms the strategy lacks risk-adjusted edge. Statistical significance is impossible to determine given only four trades, rendering these metrics unreliable for live deployment. The strategy fails to capture market momentum effectively in this specific regime. We must either discard the current signal logic or drastically reduce position sizes to prevent further losses.

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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