LATINOS TRADING

BACKTEST REPORT

Backtest #40873 · BTC-USD · EVO_GG1RSISNIP_v1648

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_v1648 backtest on BTC-USD failed to generate alpha, delivering negative returns and a negative Sharpe ratio. With only four executed trades, the statistical sample is insufficient to validate the strategy's robustness or signal reliability. A 25% win rate combined with a 24% maximum drawdown indicates severe inefficiency and poor risk-adjusted performance under current market conditions. The strategy requires immediate parameter optimization or structural revision before real capital allocation. Re-running the test with tighter stop-losses and filtering for higher volatility regimes is the necessary next step to assess viability.

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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