# LATINOS TRADING

## BACKTEST REPORT

Backtest #48105 · BTC-USD · EVO_GG1RSISNIP_v982

| 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_v982 strategy on BTC-USD failed to generate alpha, delivering a negative ROI of -11.23% and a Sharpe ratio of -0.69. With only four trades recorded, the sample size is statistically insignificant, rendering the 25% win rate and 24.12% drawdown unreliable indicators of true performance. The strategy likely suffered from overfitting or poor parameter selection given the severe loss and negative expectancy. Immediate action requires expanding the backtest window to validate robustness and adjusting entry logic to capture higher probability setups. This approach is suitable only for educational research, not for live capital allocation.

## ADDITIONAL METRICS

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