LATINOS TRADING

BACKTEST REPORT

Backtest #50040 · BTC-USD · EVO_GG1RSISNIP_v1324

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_v1324 strategy failed on BTC-USD with a negative ROI of -11.23% and a Sharpe ratio of -0.69, indicating a net loss relative to risk-free alternatives. With only four trades executed, the statistical sample size is insufficient to draw any meaningful conclusions about the strategy's robustness or edge. The severe 24.12% maximum drawdown coupled with a meager 25% win rate suggests the signal logic is poorly calibrated for current volatility regimes. Consequently, deploying capital in live markets based on these parameters would be reckless without prior refinement. The immediate next step is to increase the simulation window to accumulate at least one hundred trades before re-evaluating the risk-adjusted performance

ADDITIONAL METRICS

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