LATINOS TRADING

BACKTEST REPORT

Backtest #50937 · BTC-USD · EVO_GG1RSISNIP_v214

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_v214 backtest on BTC-USD failed catastrophically, losing over 11% capital with a single losing trade driving the maximum drawdown to 24%. A 25% win rate across only four trades provides statistically insignificant evidence, rendering the strategy's poor performance indistinguishable from random noise. The negative Sharpe ratio of -0.69 confirms the strategy generates excess volatility without consistent directional alpha. We must discard this parameter set and retest with a longer sample size or modified entry filters to validate any edge.

ADDITIONAL METRICS

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