LATINOS TRADING

BACKTEST REPORT

Backtest #52075 · BTC-USD · EVO_GG1RSISNIP_v290

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_v290 backtest on BTC-USD failed to generate alpha, recording a -11.23% ROI and negative Sharpe ratio of -0.69 due to a prohibitive 24.12% maximum drawdown. With only four executed trades, the 25% win rate is statistically insignificant and offers no confidence for live deployment. The strategy likely suffered from overfitting or poor parameter selection given the lack of trade frequency and equity curve data. Immediate action requires stress testing the logic against diverse market regimes rather than tweaking thresholds. Further analysis must focus on reducing entry frequency and validating signal robustness before any 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**

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