LATINOS TRADING

BACKTEST REPORT

Backtest #52146 · BTC-USD · EVO_GG1RSISNIP_v941

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_v941 strategy failed decisively on BTC-USD, posting a negative 11.23% ROI with a 25% win rate and a severe 24.12% drawdown. A negative Sharpe of -0.69 confirms the approach generated excess returns worse than the benchmark, likely due to overfitting on only four trades. With such a minimal sample size, any performance metric lacks statistical significance, making the results unrepresentative of live market conditions. We must discard this specific configuration and redesign the signal logic to filter for higher volatility regimes or wider entry thresholds.

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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