LATINOS TRADING

BACKTEST REPORT

Backtest #52397 · BTC-USD · EVO_GG1RSISNIP_v1097

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

This backtest reveals severe inefficiency with a negative Sharpe ratio and a 25% win rate, indicating the strategy is currently losing money on most executions. The high volatility of 24.12% drawdown combined with only four trades suggests the results are statistically insignificant and likely driven by noise rather than a robust edge. The EVO_GG1RSISNIP_v1097 logic fails to adapt to current market regimes, producing poor risk-adjusted returns across the tested sample. We must reject this configuration immediately and recalibrate entry filters to reduce false signals before any live deployment. A new parameter optimization run on broader historical data is the only viable next step to validate viability.

ADDITIONAL METRICS

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