LATINOS TRADING

BACKTEST REPORT

Backtest #52457 · BTC-USD · EVO_GG1RSISNIP_v1143

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_v1143 strategy on BTC-USD failed to capture value, delivering a negative ROI of -11.23% and a Sharpe ratio of -0.69 amid a maximum drawdown exceeding 24%. With only four executed trades, the statistical sample is too small to validate the approach, rendering the 25% win rate an unreliable indicator of performance. The lack of consistent directional bias suggests the signal logic is poorly calibrated for the current volatility regime. I recommend expanding the sample size by re-running the backtest over a longer historical window or optimizing the entry filters before live deployment.

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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