LATINOS TRADING

BACKTEST REPORT

Backtest #52490 · BTC-USD · EVO_GG1RSISNIP_v1158

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_v1158 backtest on BTC-USD failed with a negative ROI of -11.23% and a Sharpe ratio of -0.69, indicating a clear loss of capital relative to risk-free benchmarks. With only four total trades, the win rate of 25.0% and maximum drawdown of 24.12% render the sample size statistically insignificant for any reliable inference. The strategy appears overly sensitive to current volatility, as evidenced by the inability to generate positive momentum signals in this specific dataset. Consequently, no actionable conclusion can be drawn regarding the algorithm's true efficacy without further data. The immediate next step is to expand the lookback period or adjust entry thresholds to filter out low-probability noise conditions.

ADDITIONAL METRICS

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