LATINOS TRADING

BACKTEST REPORT

Backtest #52552 · BTC-USD · EVO_GG1RSISNIP_v1204

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_v1204 backtest on BTC-USD shows severe underperformance with negative returns and a poor Sharpe ratio. A win rate of 25% across only four trades offers no statistical confidence and suggests the logic fails to capture the asset's volatility. The 24.12% maximum drawdown indicates excessive risk exposure relative to the small sample size, rendering the strategy unreliable for live deployment. We must discard this parameter set and retest with a lower sensitivity threshold or a different moving average window to improve entry timing. Without more historical data, any conclusion remains purely speculative and lacks the robustness required for institutional allocation.

ADDITIONAL METRICS

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