LATINOS TRADING

BACKTEST REPORT

Backtest #52979 · BTC-USD · EVO_GG1RSISNIP_v1428

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_v1428 backtest on BTC-USD suffered a catastrophic -11.23% ROI with a paltry 25% win rate, indicating the signal logic failed to generate positive expectancy. With only four trades executed, the statistical sample is too small to draw any reliable conclusions about the strategy's robustness or validity. The severe 24.12% maximum drawdown alongside a negative Sharpe ratio of -0.69 suggests the risk-adjusted performance is fundamentally broken under current conditions. Re-running this simulation with expanded historical data or a modified entry filter is the necessary next step before any 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**