LATINOS TRADING

BACKTEST REPORT

Backtest #32324 · BTC-USD · EVO_GG1RSISNIP_v280

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_v280 strategy on BTC-USD delivered a negative ROI of -11.23% with a Sharpe ratio of -0.69, indicating poor risk-adjusted returns. The 25.0% win rate and 24.12% maximum drawdown highlight significant inefficiencies in entry timing or position sizing. With only four total trades, the sample size is statistically insufficient to validate the strategy, meaning these results likely reflect high variance rather than a true edge. The final capital of $8879.63 confirms capital erosion over the test period. The concrete next step is to expand the backtesting window to at least one hundred trades to establish statistical significance before any further optimization.

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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