LATINOS TRADING

BACKTEST REPORT

Backtest #32777 · BTC-USD · EVO_GG1RSISNIP_v318

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_v318 strategy on BTC-USD failed catastrophically in this four-trade simulation, losing 11.23% capital while posting a negative Sharpe ratio of -0.69. With only four trades executed, the sample size is statistically insignificant, rendering the observed 25% win rate and 24.12% drawdown unreliable indicators of future performance. The extreme volatility suggests the entry logic is poorly aligned with current market microstructure or lacks sufficient risk controls. We must immediately reject this parameter set and re-run a backtest with adjusted stop-loss levels and a higher trade frequency filter to generate robust data.

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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