LATINOS TRADING

BACKTEST REPORT

Backtest #32923 · BTC-USD · EVO_GG1RSISNIP_v402

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_v402 backtest on BTC-USD reveals a statistically insignificant failure due to only four trades, rendering the negative ROI of -11.23% and Sharpe ratio of -0.69 unreliable for institutional decision-making. The severe 24.12% drawdown alongside a dismal 25.0% win rate suggests catastrophic signal logic or extreme overfitting to a specific microstructure rather than a robust alpha source. Given the tiny sample size, we cannot confidently attribute the loss to strategy flaw versus random market noise, yet the risk profile appears fundamentally broken in this simulation. Immediate next steps require expanding the lookback period or optimizing entry filters to generate sufficient trade frequency for meaningful statistical validation.

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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