LATINOS TRADING

BACKTEST REPORT

Backtest #35002 · BTC-USD · EVO_GG1RSISNIP_v1223

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_v1223 backtest on BTC-USD reveals severe underperformance with a negative ROI of -11.23% and a Sharpe ratio of -0.69, indicating a strategy that failed to generate risk-adjusted returns. A mere 25.0% win rate across only four trades provides statistically negligible confidence, while the 24.12% maximum drawdown exposes excessive volatility relative to capital preservation. The sample size is insufficient to validate any specific signal logic, suggesting the loss of $1120.37 may stem from overfitting or random noise rather than systematic flaws. Before redeploying this logic, you must expand the lookback period and increase trade frequency to achieve a statistically significant sample size for robust validation.

ADDITIONAL METRICS

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