LATINOS TRADING

BACKTEST REPORT

Backtest #35299 · BTC-USD · EVO_GG1RSISNIP_v1346

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_v1346 backtest on BTC-USD suffered a catastrophic -11.23% ROI with a negative Sharpe ratio of -0.69, driven by a paltry 25% win rate. With only four trades executed, the statistical sample is severely underpowered, rendering the -24.12% maximum drawdown inconclusive regarding true strategy robustness. The extreme volatility suggests the signal logic fails to filter noise effectively during current market conditions. A mandatory step is to retest this strategy on a higher timeframe or modify entry thresholds to reduce false signals 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**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.