LATINOS TRADING

BACKTEST REPORT

Backtest #35834 · BTC-USD · EVO_GG1RSISNIP_v350

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_v350 strategy failed on BTC-USD, delivering negative returns with a Sharpe ratio of -0.69 and a max drawdown of 24.12% across only four trades. Such a minimal sample size lacks statistical power, making the 25% win rate and -11.23% ROI unreliable indicators of future performance. The high drawdown suggests poor risk management relative to the trade frequency, indicating the entry logic or position sizing needs adjustment. Before redeploying capital, you must expand the backtest window to validate robustness or modify the signal generation to reduce exposure during volatile conditions.

ADDITIONAL METRICS

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