LATINOS TRADING

BACKTEST REPORT

Backtest #36224 · BTC-USD · EVO_GG1RSISNIP_v264

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_v264 strategy failed decisively on BTC-USD, delivering an -11.23% ROI with a negative Sharpe ratio of -0.69 and a punishing 24.12% maximum drawdown. With only four trades executed, the statistical sample size is too small to draw reliable conclusions about the strategy's true performance or risk profile. The 25% win rate indicates that entry signals are fundamentally misaligned with current market volatility, likely triggering premature exits during normal price fluctuations. Before deploying live capital, you must expand the backtest window to capture multiple market cycles and optimize entry filters to reduce false positives. Retesting with adjusted volatility parameters and a longer historical dataset is the necessary

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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