LATINOS TRADING

BACKTEST REPORT

Backtest #37126 · BTC-USD · EVO_GG1RSISNIP_v342

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_v342 backtest on BTC-USD shows a negative ROI of 11.23% and a low win rate of 25%, driven by a severe 24.12% drawdown across only four trades. With such a minimal sample size, the statistical noise likely outweighs any signal, rendering the negative Sharpe ratio of -0.69 insignificant rather than definitive. This underperformance suggests the strategy logic is not currently robust enough to navigate the asset's volatility without excessive risk. We must expand the test period or adjust entry filters to validate whether these losses represent a structural flaw or just random variance.

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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