LATINOS TRADING

BACKTEST REPORT

Backtest #38143 · BTC-USD · EVO_GG1RSISNIP_v17

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_v17 strategy suffered significant losses on BTC-USD, yielding an ROI of negative 11.23 percent and a negative Sharpe ratio of 0.69, indicating poor risk-adjusted returns relative to the market. With only four total trades, the sample size is statistically insufficient to confirm the 25 percent win rate or validate the 24.12 percent maximum drawdown. The extreme drawdown suggests the entry logic fails to filter false breakouts or lacks adequate protection during volatile periods. We must immediately expand the test to at least five years of data across multiple market regimes to determine if the failure is temporary or structural. Until the statistical significance improves, deploying live capital on this configuration poses

ADDITIONAL METRICS

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