LATINOS TRADING

BACKTEST REPORT

Backtest #38249 · BTC-USD · EVO_GG1RSISNIP_v214

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_v214 backtest on BTC-USD failed to generate alpha, delivering a negative ROI of -11.23% and a loss of statistical significance due to only four trades. With a Sharpe ratio of -0.69 and a maximum drawdown of 24.12%, the strategy exhibited poor risk-adjusted performance and excessive volatility relative to its tiny sample size. The 25% win rate indicates that entry logic is fundamentally flawed for the current market regime, as exits likely failed to protect capital during adverse moves. We must discard this parameter set and re-engineer the signal logic to include stronger trend filters or wider stop-loss buffers. Until the strategy produces a robust equity curve with at least 50 trades, no further capital should be allocated to this

ADDITIONAL METRICS

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