LATINOS TRADING

BACKTEST REPORT

Backtest #45411 · BTC-USD · EVO_GG1RSISNIP_v1004

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_v1004 strategy on BTC-USD failed decisively, yielding an 11.23 percent loss with a negative Sharpe ratio of 0.69. A 25 percent win rate combined with a 24.12 percent maximum drawdown indicates severe inefficiency in position sizing or entry timing. Statistical confidence is virtually nonexistent because only four trades were executed, rendering the results highly volatile and unreliable for performance evaluation. The primary failure lies in the lack of consistent profit capture relative to risk exposure. The immediate next step is to expand the backtest period to include at least two hundred trades to establish a statistically valid baseline before any further optimization.

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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