LATINOS TRADING

BACKTEST REPORT

Backtest #45971 · 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 on BTC-USD failed to generate alpha, posting an ROI of -11.23% and a negative Sharpe ratio of -0.69. The 25.0% win rate indicates the signal logic is fundamentally misaligned with current market volatility, while the 24.12% max drawdown highlights excessive risk exposure per trade. With only four total trades, the sample size is statistically negligible, meaning these results likely reflect noise rather than a reproducible edge. The next step is to expand the backtest window to at least two hundred trades to establish statistical significance before adjusting parameters. This ensures any future optimization is grounded in robust data rather than anecdotal performance.

ADDITIONAL METRICS

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