LATINOS TRADING

BACKTEST REPORT

Backtest #46153 · 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 11.23% loss with a negative Sharpe ratio of 0.69 driven by a 25% win rate and 24.12% maximum drawdown. With only four trades, the sample size is too small to distinguish between genuine strategy failure and random market noise, making any statistical confidence unreliable. The severe drawdown suggests the signal logic is either misaligned with current volatility regimes or requires stricter stop-loss parameters to protect capital. I will not recommend a trade, but the next step is to broaden the backtest window to capture more cycles before deploying any capital. This analysis serves purely as educational research and does not constitute investment advice.

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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