LATINOS TRADING

BACKTEST REPORT

Backtest #48713 · BTC-USD · EVO_GG1RSISNIP_v1097

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_v1097 backtest on BTC-USD yielded a negative ROI of 11.23% and a Sharpe ratio of -0.69, indicating a failed strategy under current conditions. With only four total trades, the sample size is statistically insufficient to confirm alpha or rule out random noise. The maximum drawdown of 24.12% suggests significant risk exposure that the current logic fails to mitigate. A statistically valid conclusion requires expanding the test period or adjusting entry filters to reduce losses. The immediate next step is to backtest a modified version with tighter stop-losses over a longer timeframe to validate robustness.

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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