LATINOS TRADING

BACKTEST REPORT

Backtest #48871 · BTC-USD · EVO_GG1RSISNIP_v1143

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_v1143 backtest on BTC-USD failed to generate alpha, recording a -11.23% ROI and a negative Sharpe ratio of -0.69. With only four trades executed, the 25% win rate and -24.12% drawdown lack statistical significance, rendering the strategy's underperformance unreliable rather than definitive. The limited sample size prevents distinguishing between genuine strategy flaws and mere noise in this volatile asset class. Before deploying live capital, we must stress-test the logic on a larger dataset to validate if the signal generation mechanism is sound.

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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