LATINOS TRADING

BACKTEST REPORT

Backtest #49425 · BTC-USD · EVO_GG1RSISNIP_v1589

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_v1589 backtest on BTC-USD shows a -11.23% ROI with a Sharpe of -0.69, indicating the strategy failed to generate risk-adjusted returns. A 25.0% win rate across only four trades is statistically insignificant, making the -24.12% maximum drawdown unreliable for predicting future performance. With such a small sample size, the results are likely noise rather than a definitive signal of strategy inefficiency. The primary issue appears to be insufficient trade execution or overly aggressive position sizing relative to the short simulation window. The next step is to backtest this strategy over a longer historical period or adjust entry filters to improve trade frequency before live deployment.

ADDITIONAL METRICS

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