LATINOS TRADING

BACKTEST REPORT

Backtest #50190 · BTC-USD · EVO_GG1RSISNIP_v1428

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_v1428 strategy failed to generate positive alpha on BTC-USD, posting an 11.23% drawdown with a negative Sharpe ratio of -0.69. A mere 25% win rate across only four trades indicates severe statistical insignificance and a high risk of overfitting to noise rather than capturing genuine market dynamics. The substantial 24.12% maximum drawdown suggests the entry logic lacks sufficient risk controls during volatile conditions or simply missed the prevailing trend direction. With such a limited sample size, any apparent pattern is likely an artifact of chance rather than a robust predictive signal. We must immediately halt live execution and redesign the signal generation logic to incorporate trend filtering or volume

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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