LATINOS TRADING

BACKTEST REPORT

Backtest #52206 · BTC-USD · EVO_GG1RSISNIP_v982

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_v982 strategy failed to generate alpha, delivering a negative ROI of -11.23% alongside a 24.12% maximum drawdown that indicates severe undercapitalization risk. With only four executed trades, the statistical sample size is insufficient to validate the strategy's logic or confirm the sharp ratio of -0.69 as a reliable metric for live deployment. The 25% win rate suggests a systematic failure in entry timing or stop-loss placement that requires immediate diagnostic review rather than simple parameter tweaking. Before any further capital allocation, the team must stress-test the specific market conditions of that period to understand if the poor performance was due to regime mismatch or flawed signal logic. The

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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