LATINOS TRADING

BACKTEST REPORT

Backtest #52236 · BTC-USD · EVO_GG1RSISNIP_v1004

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_v1004 strategy on BTC-USD generated negative returns with a Sharpe ratio of -0.69, indicating a severe failure to capture market upside. With only four trades executed, the statistical sample is too small to confirm whether the low 25% win rate and 24.12% drawdown are systemic flaws or random noise. The strategy appears overly sensitive to market conditions, producing excessive losses rather than disciplined risk management. Until the parameter set is optimized or the logic is fundamentally redesigned, further live deployment is ill-advised. We must run a longer backtest period to validate the robustness of these poor metrics before adjusting the approach.

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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