LATINOS TRADING

BACKTEST REPORT

Backtest #56650 · BTC-USD · EVO_GG1RSISNIP_v290

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_v290 backtest on BTC-USD shows a significant -11.23% ROI and -0.69 Sharpe, indicating severe underperformance driven by a 24.12% maximum drawdown. With only four trades executed, statistical confidence is negligible, making the 25.0% win rate a statistical outlier rather than a signal of strategy failure. The limited trade count suggests the entry logic is either too restrictive or misaligned with current volatility regimes. Immediate next steps involve expanding the lookback period for parameter optimization and filtering signals based on volume to avoid low-liquidity entries. This sample is insufficient to declare the strategy unprofitable, yet it warrants a redesign 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**