LATINOS TRADING

BACKTEST REPORT

Backtest #56820 · BTC-USD · EVO_GG1RSISNIP_v254

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_v254 backtest on BTC-USD demonstrates a severe underperformance with a negative ROI of -11.23% and a Sharpe ratio of -0.69, indicating a strategy that generated more losses than gains. With only four total trades executed, the statistical sample is critically insufficient to draw any reliable conclusions about the strategy's robustness or the significance of the 24.12% maximum drawdown. The 25% win rate suggests the entry logic is fundamentally misaligned with current market volatility, likely triggering premature exits or poor timing on low-probability setups. Immediate action requires expanding the test period to capture multiple market cycles and refining the signal filters to reduce trade frequency while

ADDITIONAL METRICS

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