LATINOS TRADING

BACKTEST REPORT

Backtest #49339 · BTC-USD · EVO_GG1RSISNIP_v76

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_v76 strategy on BTC-USD failed with a -11.23% loss, driven by a critically low 25% win rate and excessive drawdowns. A sample size of only four trades renders the -0.69 Sharpe ratio statistically meaningless and offers no reliable predictive power. The extreme volatility exposure suggests the entry logic lacks sufficient filtering for current market conditions. Before redeploying any capital, you must expand the backtest window to validate if this underperformance is a temporary anomaly or a structural flaw. The immediate next step is to re-evaluate the stop-loss placement to better preserve capital during high-volatility regimes.

ADDITIONAL METRICS

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