LATINOS TRADING

BACKTEST REPORT

Backtest #49397 · BTC-USD · EVO_GG1RSISNIP_v342

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_v342 strategy on BTC-USD failed catastrophically, delivering an -11.23% ROI with a negative Sharpe ratio of -0.69. Only 25% of the four trades were profitable, while a 24.12% drawdown indicates severe risk exposure during the sample period. The statistical confidence in these metrics is negligible given the minimal sample size of just four trades, making the results highly volatile and unreliable. Immediate next steps require extensive parameter optimization and a rigorous retest on a larger historical dataset to validate any signal logic. Do not deploy capital until the strategy demonstrates consistent risk-adjusted returns over a statistically significant sample.

ADDITIONAL METRICS

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