LATINOS TRADING

BACKTEST REPORT

Backtest #29114 · BTC-USD · EVO_GG1RSISNIP_v26

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 strategy underperformed with an eleven percent loss driven by a twenty-five percent win rate and severe drawdowns. The sample size of four trades renders the negative Sharpe ratio statistically insignificant for generalization. Risk management failed to contain the twenty-four percent peak decline during limited market exposure. This result indicates the signal logic lacks robustness in current volatility regimes. Further optimization of position sizing and entry filters is required before any 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**