LATINOS TRADING

BACKTEST REPORT

Backtest #36310 · BTC-USD · EVO_GG1RSISNIP_v81

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_v81 strategy on BTC-USD failed decisively, delivering an -11.23% ROI with a negative Sharpe ratio of -0.69 due to a catastrophic 25% win rate. With only four trades executed, the statistical signal is extremely weak and likely reflects random noise rather than a robust edge. The severe 24.12% maximum drawdown indicates that risk controls were insufficient to prevent a single losing streak from eroding the entire portfolio. Given this poor performance and tiny sample size, the strategy must be retired immediately rather than parameter optimized. A concrete next step is to backtest this logic on a longer historical dataset to determine if the failure is regime-specific or fundamental.

ADDITIONAL METRICS

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

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