# LATINOS TRADING

## BACKTEST REPORT

Backtest #36416 · BTC-USD · EVO_GG1RSISNIP_v280

| 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

This backtest of EVO_GG1RSISNIP_v280 on BTC-USD shows a significant loss with a 25% win rate and a -0.69 Sharpe ratio, indicating the strategy failed to capture the market's momentum during this sample. The severe 24.12% drawdown and negative ROI suggest the entry logic is either poorly calibrated to current volatility or the sample size of four trades is too small to confirm persistent underperformance. We must treat these results as high-variance noise rather than a definitive signal for the strategy's viability without further optimization. The next step is to re-run the simulation with expanded time horizons or adjusted parameters to determine if the poor performance is an anomaly or a structural flaw in the model.

## ADDITIONAL METRICS

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