LATINOS TRADING

BACKTEST REPORT

Backtest #36796 · 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

The EVO_GG1RSISNIP_v280 strategy on BTC-USD generated a -11.23% ROI with a negative Sharpe of -0.69, indicating clear underperformance against the baseline. A 25% win rate across only four trades reveals a severe lack of statistical significance, rendering the high drawdown of 24.12% unreliable for risk modeling. The sample size is too small to draw firm conclusions on entry timing or volatility filtering efficacy. We must increase the lookback period and test this logic on a 2024-2025 dataset to validate if the failure was a parameter error or a market regime mismatch.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.