LATINOS TRADING

BACKTEST REPORT

Backtest #37080 · BTC-USD · EVO_GG1RSISNIP_v76

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_v76 strategy failed decisively on BTC-USD, delivering negative returns with a 25% win rate and a 24% maximum drawdown. Only four trades occurred, rendering the Sharpe ratio of -0.69 statistically insignificant and the sample size too small to draw robust conclusions. The extreme drawdown relative to the short trade history suggests the logic may be overly sensitive to current volatility regimes or execution slippage. We must expand the sample by testing this logic across a longer historical window or adjusting parameters to improve trade frequency 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**