LATINOS TRADING

BACKTEST REPORT

Backtest #38203 · BTC-USD · EVO_GG1RSISNIP_v97

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_v97 backtest on BTC-USD failed to generate alpha, delivering a negative ROI of -11.23% and a loss-making Sharpe ratio of -0.69. With only four trades recorded, the 25% win rate and 24% drawdown lack statistical significance and likely reflect overfitting to a specific noise pattern. The strategy's signal logic proved insufficient to navigate recent volatility, resulting in capital erosion from $10,000 to $8,879.63. A concrete next step is to expand the lookback period for volatility filtering to prevent premature entries during choppy markets.

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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