LATINOS TRADING

BACKTEST REPORT

Backtest #39268 · BTC-USD · EVO_GG1RSISNIP_v1638

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_v1638 backtest on BTC-USD demonstrates a severe breakdown in strategy efficacy, evidenced by an -11.23% ROI and a negative Sharpe ratio of -0.69. With only four trades executed, the sample size is statistically insignificant, rendering the 25% win rate and 24.12% maximum drawdown unreliable indicators of future performance. The asset likely suffered from an adverse market regime where the underlying signal logic failed to capture momentum or mean reversion effectively. Immediate next steps require expanding the historical lookback period to assess regime robustness or fundamentally re-evaluating the entry criteria before redeploying capital.

ADDITIONAL METRICS

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