LATINOS TRADING

BACKTEST REPORT

Backtest #52841 · BTC-USD · EVO_GG1RSISNIP_v1350

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_v1350 strategy on BTC-USD failed decisively, posting an -11.23% ROI with a negative Sharpe ratio of -0.69. Only 25.0% of the four trades were winners, while the portfolio suffered a maximum drawdown of 24.12% to reach a final capital of $8,879.63. This sample size of four transactions is statistically insignificant and likely reflects overfitting or a transient market regime mismatch rather than systemic flaws. The low trade count suggests the signal logic may be too restrictive or the entry thresholds are misaligned with current volatility. Immediate next steps involve expanding the backtest window to capture more data cycles before deploying live capital.

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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