LATINOS TRADING

BACKTEST REPORT

Backtest #39858 · 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 backtest on BTC-USD suffered a severe regime mismatch, losing 11.23% with a negative Sharpe ratio of -0.69 on a sample of only four trades. A win rate of 25% and a 24.12% drawdown indicate the strategy failed to filter out high volatility, likely triggering premature exits on noise rather than trends. The statistical confidence is virtually zero, rendering these metrics anecdotal rather than predictive for live deployment. Before attempting parameter optimization, we must validate if the strategy's logic remains robust across different market cycles.

ADDITIONAL METRICS

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