LATINOS TRADING

BACKTEST REPORT

Backtest #56065 · BTC-USD · EVO_GG1RSISNIP_v214

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_v214 backtest on BTC-USD reveals a failing regime, evidenced by a negative Sharpe ratio of -0.69 and a severe maximum drawdown of 24.12%. With only four trades executed, the statistical sample is insufficient to confirm the strategy's ineffectiveness, yet the -11.23% ROI and 25% win rate suggest a critical breakdown in signal logic. The extreme drawdown indicates poor risk management or entry timing relative to market volatility. Immediate next steps require parameter optimization or a complete strategy overhaul before 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**

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