LATINOS TRADING

BACKTEST REPORT

Backtest #49096 · BTC-USD · EVO_GG1RSISNIP_v1176

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_v1176 strategy on BTC-USD failed catastrophically with an -11.23% ROI and a 24.12% drawdown, driven by only four trades yielding a dismal 25% win rate. A negative Sharpe of -0.69 confirms the strategy generated risk-adjusted losses rather than alpha, rendering the statistical sample size too small to draw any meaningful conclusions. The severe underperformance suggests the signal logic is currently misaligned with current BTC volatility regimes, requiring immediate parameter optimization before live deployment. We must expand the backtest window or adjust entry filters to validate if this is a regime-specific failure or a fundamental flaw in the strategy design. Until the win rate improves above 50% and the drawdown

ADDITIONAL METRICS

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