LATINOS TRADING

BACKTEST REPORT

Backtest #56340 · BTC-USD · EVO_GG1RSISNIP_v254

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_v254 backtest on BTC-USD shows severe underperformance with an ROI of negative 11.23 percent and a win rate of just 25 percent, indicating the strategy failed to capture market moves. A maximum drawdown of 24.12 percent coupled with a negative Sharpe ratio of negative 0.69 reveals high risk relative to returns, while only four total trades provide insufficient statistical confidence for any meaningful conclusion. The low trade count suggests the signal logic was too restrictive or the entry conditions were poorly calibrated for the current volatility regime. The next concrete step is to expand the lookback period and widen entry thresholds to generate more signals and test robustness 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**