LATINOS TRADING

BACKTEST REPORT

Backtest #32250 · BTC-USD · EVO_GG1RSISNIP_v264

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 strategy EVO_GG1RSISNIP_v264 failed on BTC-USD, posting an ROI of -11.23% and a negative Sharpe ratio of -0.69. A 25% win rate and 24.12% max drawdown indicate poor risk management and weak edge, with only four trades executed. The sample size is far too small to establish statistical confidence in these results, making the performance metrics unreliable for future forecasting. The most concrete next step is to run a longer backtest with at least 100 trades to determine if the signal logic has any genuine predictive power before considering any further optimization or 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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.