LATINOS TRADING

BACKTEST REPORT

Backtest #35269 · BTC-USD · EVO_GG1RSISNIP_v1321

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_v1321 strategy on BTC-USD delivered a -11.23% ROI with a critically low 25% win rate and -0.69 Sharpe ratio, indicating severe underperformance. The maximum drawdown of 24.12% over only four trades suggests extreme volatility exposure that is statistically unreliable due to the tiny sample size. Such a sparse dataset cannot confirm any alpha or validate the signal logic, rendering the loss a potential outlier rather than a systemic flaw. A prudent next step is to backtest the same parameters over a significantly longer historical window to validate whether the failure is structural or anomalous. Until statistical significance is achieved, no live capital should be allocated to this configuration.

ADDITIONAL METRICS

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