LATINOS TRADING

BACKTEST REPORT

Backtest #35630 · BTC-USD · EVO_EVOGG1RSIS_v452

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

This backtest for BTC-USD reveals a non-viable strategy with a -11.23% ROI and a Sharpe ratio of -0.69, indicating severe underperformance relative to risk. The extremely low win rate of 25.0% combined with a maximum drawdown of 24.12% suggests the entry logic fails to capture upside while exposing capital to significant downside. Given only four total trades, the statistical sample size is too small to draw any reliable conclusions about the strategy's long-term efficacy or robustness. The next concrete step is to run a broader parameter optimization across different timeframes to determine if a specific configuration yields a positive expectancy. Until the sample size expands and the Sharpe ratio turns positive, this configuration should

ADDITIONAL METRICS

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

Generated 2026-08-22T06:04:58Z · latinostrading.com