LATINOS TRADING

BACKTEST REPORT

Backtest #36008 · 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 EVO_GG1RSISNIP_v264 backtest on BTC-USD is fundamentally broken, showing an -11.23% ROI with a 25.0% win rate and a severe 24.12% maximum drawdown across only four trades. Such a small sample size renders the Sharpe ratio of -0.69 statistically meaningless, as the strategy appears overfitted to a specific short-term noise pattern rather than a robust trend. The strategy failed to adapt to Bitcoin's volatility, resulting in premature exits that eroded capital before any significant move could materialize. We must immediately expand the backtest window and increase trade frequency to validate or discard the logic before deploying live capital.

ADDITIONAL METRICS

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

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.