LATINOS TRADING

BACKTEST REPORT

Backtest #37186 · BTC-USD · EVO_GG1RSISNIP_v1589

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 severely undercapitalized sample of four trades, rendering the -11.23% ROI and negative Sharpe ratio of -0.69 statistically insignificant. The strategy's 25% win rate and 24.12% max drawdown suggest a flawed entry logic or adverse market conditions rather than a robust failure. Given the limited data, we cannot confidently reject the hypothesis that the strategy works, nor can we validate its risk parameters. Immediate next steps require expanding the dataset by running a longer lookback period and optimizing entry filters to improve the win rate above 50%. We must avoid deploying live capital until the strategy demonstrates consistent performance across multiple market regimes.

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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