LATINOS TRADING

BACKTEST REPORT

Backtest #49801 · BTC-USD · EVO_GG1RSISNIP_v1229

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 on BTC-USD reveals a fundamentally flawed strategy with a negative ROI of -11.23% and a severe max drawdown of 24.12%. The sample size of only four trades renders the 25% win rate statistically meaningless and the -0.69 Sharpe ratio unreliable. Such low trade frequency suggests the entry logic is either misaligned with current market structure or suffers from overfitting to noise. We must recalibrate signal thresholds and increase trade frequency before attempting any live 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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