LATINOS TRADING

BACKTEST REPORT

Backtest #51257 · BTC-USD · EVO_GG1RSISNIP_v254

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 using strategy EVO_GG1RSISNIP_v254 is statistically insignificant due to only four trades, rendering the -11.23% ROI and -0.69 Sharpe ratio unreliable indicators of future performance. The strategy failed to capture any meaningful trend, resulting in a catastrophic 25.0% win rate and a severe 24.12% maximum drawdown that eroded capital to $8,879.63. Current parameters appear misaligned with the asset's volatility profile, suggesting the signal logic requires immediate recalibration before live deployment. We must expand the sample size through extended backtesting or adjust entry filters to improve trade frequency and quality.

ADDITIONAL METRICS

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