LATINOS TRADING

BACKTEST REPORT

Backtest #52427 · BTC-USD · EVO_GG1RSISNIP_v1638

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_v1638 backtest on BTC-USD is statistically invalid due to only four trades, rendering the -11.23% ROI and -0.69 Sharpe ratio unreliable indicators. A catastrophic 25.0% win rate and 24.12% maximum drawdown suggest the signal logic failed to capture meaningful trend momentum during the simulation. Without sufficient sample size, we cannot distinguish between bad luck and a broken strategy, making any performance analysis speculative at this stage. The next step is to re-run the backtest with adjusted entry filters or a wider timeframe to generate a statistically significant sample before 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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