LATINOS TRADING

BACKTEST REPORT

Backtest #57401 · 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

The EVO_GG1RSISNIP_v1589 strategy on BTC-USD failed catastrophically, delivering an -11.23% ROI and a negative Sharpe of -0.69 due to a dismal 25% win rate. With only four executed trades, the statistical power is insufficient to validate the approach, and the 24.12% maximum drawdown indicates extreme volatility risk. The sample size is too small to distinguish between a flawed signal logic and mere market noise, leaving no confidence in the current parameters. We must immediately expand the test horizon with more historical data or adjust entry filters to reduce false signals. Increasing the trade count to at least fifty is the critical next step before considering 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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