LATINOS TRADING

BACKTEST REPORT

Backtest #48338 · BTC-USD · EVO_GG1RSISNIP_v1037

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 failed decisively, delivering an -11.23% ROI and a negative Sharpe ratio of -0.69, indicating severe underperformance relative to the risk-free rate. The strategy generated only four trades with a dismal 25% win rate and suffered a 24.12% maximum drawdown, exposing extreme volatility sensitivity. Such a small sample size renders these statistical metrics unreliable for confirming a systemic flaw rather than random noise in a single market regime. We must expand the lookback period or adjust volatility filters to gather sufficient trade data before deploying live capital. Next steps involve re-running the simulation with expanded historical data to validate whether the low win rate is a strategy defect or a specific

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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