LATINOS TRADING

BACKTEST REPORT

Backtest #48806 · 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 shows a 24% drawdown and negative Sharpe, driven by a 25% win rate across only four trades. Such a small sample size renders statistical significance impossible, meaning these poor metrics could easily be noise rather than strategy failure. The setup failed to capture volatility regimes effectively, resulting in a final capital of $8,879.63 from the starting position. We must increase the trade count threshold before trusting these parameters or deploying live capital. A revised parameter sweep on higher timeframes might reveal if the logic holds under different market conditions.

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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