LATINOS TRADING

BACKTEST REPORT

Backtest #54005 · BTC-USD · EVO_GG1RSISNIP_v1582

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 backtest for BTC-USD reveals a severely underperforming regime where the strategy lost 11.23% of capital with a negative Sharpe ratio of -0.69. A win rate of only 25.0% across just four trades indicates that the sample size is statistically insignificant, rendering the observed drawdown of 24.12% unreliable for risk modeling. The current logic fails to capture market dynamics, suggesting the entry conditions are too restrictive or misaligned with recent volatility. We must increase the trade count through extended lookback periods to validate the distribution of losses before altering parameters.

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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