LATINOS TRADING

BACKTEST REPORT

Backtest #28366 · BTC-USD · EVO_GG1RSISNIP_v1490

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 strategy suffered a severe drawdown of 24.12%, resulting in an 11.23% ROI loss with a negative Sharpe ratio of -0.69. A win rate of only 25.00% across just four trades indicates the results are statistically insignificant due to the tiny sample size. The negative Sharpe ratio confirms poor risk-adjusted returns, signaling that the logic failed to capture profitable moves. Immediate next steps require expanding the backtest period to achieve statistical significance and optimizing entry signals to reduce the high loss frequency.

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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