LATINOS TRADING

BACKTEST REPORT

Backtest #28424 · BTC-USD · EVO_GG1RSISNIP_v1493

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 is statistically invalid due to an insufficient sample size of only four trades, rendering the metrics unreliable for any real-world application. The negative Sharpe ratio of -0.69 and win rate of 25% indicate a strategy with poor risk-adjusted returns and excessive losing frequency. A maximum drawdown of 24.12% suggests significant volatility relative to the small number of opportunities captured. The primary failure lies in the lack of statistical confidence rather than just directional accuracy. To proceed, you must increase the simulation period to achieve a trade count exceeding 100 for robust validation.

ADDITIONAL METRICS

CAGR	**-11.23%**
Sortino Ratio	**-0.39**
Turnover	**6.93x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8879.63**