LATINOS TRADING

BACKTEST REPORT

Backtest #28644 · BTC-USD · EVO_GG1RSISNIP_v1055

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 11.23% drawdown with a negative Sharpe ratio of -0.69, indicating poor risk-adjusted performance despite a modest final capital of $8879.63. A win rate of only 25% across just four trades renders the results statistically insignificant and highly susceptible to random variance. The 24.12% peak-to-trough decline exposes the portfolio to unacceptable volatility for institutional mandates. Further optimization is impossible without a significantly larger sample size to establish reliable signal efficacy. Immediate backtest termination is required to prevent further capital erosion in live trading environments.

ADDITIONAL METRICS

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