LATINOS TRADING

BACKTEST REPORT

Backtest #28734 · BTC-USD · EVO_GG1RSISNIP_v1119

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 yields negative alpha with a Sharpe of -0.69, indicating poor risk-adjusted returns. A win rate of 25% across only four trades renders these results statistically insignificant and likely due to variance. The 24.12% max drawdown further underscores excessive volatility relative to the small sample size. Immediate next steps involve increasing trade volume to validate the edge before any live deployment. This backtest provides no actionable insight for institutional capital allocation.

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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