LATINOS TRADING

BACKTEST REPORT

Backtest #29235 · BTC-USD · EVO_GG1RSISNIP_v193

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 failed catastrophically with a -11.23% ROI and -24.12% drawdown, yielding only 25% win rate on four trades. The negative Sharpe ratio of -0.69 confirms poor risk-adjusted returns, while the tiny sample size renders results statistically insignificant. Any apparent edge is likely noise rather than signal given the extreme volatility exposure. Immediate next step: re-engineer stop-loss logic to cap drawdowns and expand the backtest window for statistical validity.

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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