LATINOS TRADING

BACKTEST REPORT

Backtest #30340 · BTC-USD · EVO_GG1RSISNIP_v280

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 underperformed significantly with an -11.23% ROI and -0.69 Sharpe ratio, indicating poor risk-adjusted returns. A mere 25% win rate across only four trades renders the results statistically insignificant and highly unreliable. The 24.12% max drawdown further exacerbates the downside risk relative to the capital preserved. Given the tiny sample size, no reliable alpha signal can be confirmed from this backtest. The immediate next step is to expand the simulation period to gather sufficient data points for validation.

ADDITIONAL METRICS

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

Generated 2026-08-14T23:32:40Z · latinostrading.com