LATINOS TRADING

BACKTEST REPORT

Backtest #40004 · BTC-USD · EVO_GG1RSISNIP_v1428

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 to generate positive returns, posting an ROI of negative 11.23 percent and a Sharpe ratio of negative 0.69, indicating poor risk-adjusted performance. With only four trades, the 25 percent win rate lacks statistical significance, making the results unreliable for forecasting future behavior. The 24.12 percent maximum drawdown further highlights excessive downside exposure without sufficient upside capture. Next, expand the backtest window to include at least one hundred trades to establish a valid sample size before considering any parameter adjustments.

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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