LATINOS TRADING

BACKTEST REPORT

Backtest #46327 · BTC-USD · EVO_GG1RSISNIP_v97

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 generated negative alpha with a minus eleven point two three percent return and negative Sharpe ratio, indicating poor risk adjusted performance. Only four trades provide insufficient statistical confidence to distinguish skill from noise, rendering the twenty five percent win rate meaningless for future projections. The twenty four point one two percent drawdown exposed significant downside risk without compensating upside. Next step is expanding the historical dataset to at least one hundred trades to validate signal robustness 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