LATINOS TRADING

BACKTEST REPORT

Backtest #52684 · BTC-USD · EVO_GG1RSISNIP_v1298

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

This backtest exposes severe underperformance on BTC-USD with a negative Sharpe of -0.69 and a 24.12% drawdown after only four trades. The strategy fails to generate alpha, showing a dismal 25% win rate and an 11.23% loss against initial capital. Such a minimal sample size renders any statistical inference unreliable and precludes drawing firm conclusions on robustness. Immediate parameter optimization or strategy abandonment is required before risking live capital.

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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