LATINOS TRADING

BACKTEST REPORT

Backtest #7538 · BTC-USD · EVO_GG1RSISNIP_v1538

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 suffered a 24% drawdown with only four trades, rendering statistical metrics like the negative Sharpe ratio meaningless due to insufficient sample size. While a 25% win rate is poor, the tiny N prevents distinguishing between bad design and bad luck. Risk management clearly failed given the capital erosion on such low frequency. Next, expand the backtest period to include more market regimes to achieve statistical significance.

ADDITIONAL METRICS

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

Generated 2026-08-14T09:00:49Z · latinostrading.com