LATINOS TRADING

BACKTEST REPORT

Backtest #52307 · BTC-USD · EVO_GG1RSISNIP_v1037

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 shows a severe failure with negative returns, a suboptimal Sharpe ratio, and a 24% drawdown driven by only four trades. The statistical significance is negligible given the extremely low sample size, making any performance claim highly unreliable. A win rate of 25% indicates the strategy logic is fundamentally flawed or overfitted to a narrow market condition. The immediate next step is to expand the lookback period for parameter optimization and validate the signals on an out-of-sample dataset.

ADDITIONAL METRICS

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