LATINOS TRADING

BACKTEST REPORT

Backtest #52585 · BTC-USD · EVO_GG1RSISNIP_v1229

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 for BTC-USD failed to generate positive expectancy, as a mere 4 trades produced a -11.23% return and a negative Sharpe ratio of -0.69. The strategy suffered a severe 24.12% maximum drawdown while only 25% of positions were profitable, indicating a complete lack of edge in the current market regime. Such a low trade count provides insufficient statistical confidence to validate the system or rule out overfitting to specific noise patterns. The next concrete step is to run a robustness check across multiple timeframes and market conditions to determine if the failure stems from parameter instability or a genuine market shift.

ADDITIONAL METRICS

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