LATINOS TRADING

BACKTEST REPORT

Backtest #45287 · BTC-USD · EVO_EVOEVOEVOE_v2359

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 failed to generate alpha, yielding an 11.23 percent loss with a negative Sharpe ratio of 0.69. A 25 percent win rate combined with a 24.12 percent max drawdown indicates poor risk management and adverse price action exposure. With only four total trades, the sample size is statistically insignificant, making the results unreliable for performance forecasting. The strategy requires a complete overhaul of its entry signals and stop loss parameters. The immediate next step is to extend the backtest period to at least one hundred trades to establish a valid statistical baseline before considering any further optimization.

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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