LATINOS TRADING

BACKTEST REPORT

Backtest #47861 · BTC-USD · EVO_EVOEVOEVOE_v753

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 negative ROI of -11.23% and a Sharpe ratio of -0.69 indicate consistent capital erosion rather than random variance. The 25.0% win rate over only four trades provides insufficient statistical significance to validate the strategy, leaving the 24.12% max drawdown as the primary risk signal. This limited sample size prevents any confident assessment of the model's true edge or stability under different market regimes. The immediate next step is to expand the backtest period to include at least two hundred trades to establish a reliable baseline before 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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