LATINOS TRADING

BACKTEST REPORT

Backtest #23665 · BTC-USD · EVO_EVOEVOEVOE_v1807

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 exhibits severe negative alpha with an 11.23% ROI and 0.69 Sharpe ratio, compounded by a destructive 24.12% maximum drawdown. While the 25% win rate is poor, the primary concern is the critically small sample size of only four trades, rendering all statistical metrics meaningless for inference. This low N-value prevents any reliable assessment of edge, suggesting the results are likely noise rather than signal. Immediate next steps require expanding the backtest window to accumulate a statistically significant trade history before considering live deployment.

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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