LATINOS TRADING

BACKTEST REPORT

Backtest #27404 · BTC-USD · EVO_EVOEVOEVOG_v468

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 produced a -11.23% return with a -0.69 Sharpe ratio, indicating significant risk-adjusted underperformance. A 25% win rate across only four trades suggests the sample is statistically inconclusive, likely reflecting noise rather than a robust edge. The 24.12% maximum drawdown is excessive for such a small trade count, pointing to poor risk management or unfavorable entry timing. While the low win rate is concerning, the tiny dataset prevents confident attribution to strategy failure versus random variance. A concrete next step is to expand the backtest period to generate at least 100 trades for meaningful statistical significance before iterating on signal logic.

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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