LATINOS TRADING

BACKTEST REPORT

Backtest #28267 · BTC-USD · EVO_EVOGG1RSIS_v452

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 underperformed with an -11.23% ROI and a negative Sharpe ratio of -0.69, indicating poor risk-adjusted returns. A critical flaw is the extremely low sample size of only four trades, rendering the 25% win rate statistically insignificant and unreliable. The substantial 24.12% max drawdown further highlights excessive volatility relative to the modest final capital retention. This limited data prevents confident generalization to live market conditions, suggesting the signal logic is fundamentally misaligned with current BTC price action. The immediate next step is to re-optimize entry parameters or increase the lookback window to generate a larger, statistically meaningful trade set before further 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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