LATINOS TRADING

BACKTEST REPORT

Backtest #28332 · BTC-USD · EVO_EVOEVOGG1R_v462

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

This strategy suffered a 11.23% drawdown with a 25% win rate, indicating severe adverse selection. The Sharpe ratio of -0.69 confirms poor risk-adjusted performance, exacerbated by a fatal sample size of only four trades. Statistical confidence is negligible; this dataset lacks the power to validate any edge or reject the null hypothesis. The 24.12% max drawdown reveals high volatility without compensating returns, making the strategy unstable. Immediate next step: require at least one hundred trades for meaningful statistical validation before any 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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