LATINOS TRADING

BACKTEST REPORT

Backtest #28396 · BTC-USD · EVO_EVOEVOEVOE_v743

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 is statistically irrelevant with only four trades, rendering the 25% win rate and -11.23% ROI meaningless for institutional deployment. The -0.69 Sharpe ratio and 24.12% drawdown indicate severe capital erosion risk that outweighs any potential edge. Low sample size prevents reliable mean reversion or trend-following validation, making performance metrics highly susceptible to variance. Immediate next step is expanding the backtest window to capture at least 100 trades for statistical significance before any live allocation.

ADDITIONAL METRICS

CAGR	**-11.23%**
Sortino Ratio	**-0.39**
Turnover	**6.93x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8879.63**

Generated 2026-08-14T09:59:36Z · latinostrading.com