LATINOS TRADING

BACKTEST REPORT

Backtest #28586 · BTC-USD · EVO_EVOEVOEVOE_v1681

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 backtest is statistically insignificant with only four trades, rendering the negative Sharpe of -0.69 and 25% win rate unreliable for institutional deployment. The 24% drawdown on a shrinking capital base indicates severe risk management failure rather than a viable strategy. You cannot trust this signal set; it is effectively noise. Expand the sample to at least 100 trades to establish confidence before considering any further optimization or capital allocation.

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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