LATINOS TRADING

BACKTEST REPORT

Backtest #28850 · BTC-USD · EVO_EVOEVOEVOE_v1827

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’s -11.23% ROI and -0.69 Sharpe ratio signal structural inefficiency, compounded by a catastrophic 25% win rate. With only four total trades, the results lack statistical significance and are heavily skewed by the 24.12% max drawdown. This tiny sample size prevents any reliable conclusion about the strategy's edge or risk profile. Immediate parameter optimization and backtesting over a significantly longer timeframe are required to validate the logic. Without more data, the current signals are noise, not alpha.

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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