LATINOS TRADING

BACKTEST REPORT

Backtest #29542 · BTC-USD · EVO_EVOEVOEVOE_v535

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 suffered a significant drawdown of 24.12% with a negative Sharpe ratio of -0.69, indicating poor risk-adjusted performance. The win rate of only 25.0% across just four trades provides insufficient statistical confidence to validate the underlying alpha. The -11.23% ROI further confirms the model's inability to generate consistent returns in the current market regime. Given the tiny sample size, results are likely noise rather than a reliable signal. The immediate next step must involve rigorous parameter optimization and expanding the backtest window to increase statistical significance before any deployment consideration.

ADDITIONAL METRICS

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

Generated 2026-08-14T11:12:56Z · latinostrading.com