LATINOS TRADING

BACKTEST REPORT

Backtest #38358 · BTC-USD · EVO_EVOEVOEVOG_v501

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 generated a negative return of -11.23% with a Sharpe ratio of -0.69, indicating poor risk-adjusted performance. The maximum drawdown reached 24.12%, which is excessive relative to the capital preservation mandate. With only four total trades and a 25% win rate, the sample size is statistically insufficient to derive meaningful confidence in the signal logic. The primary failure lies in the lack of positive expectancy per trade. The immediate next step is to increase the backtest sample size to at least one hundred trades to validate whether the signal logic has any predictive edge before further optimization.

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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