LATINOS TRADING

BACKTEST REPORT

Backtest #40946 · BTC-USD · EVO_EVOEVOEVOE_v1700

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 underperformed with an 11.23 percent loss and a negative 0.69 Sharpe ratio, indicating poor risk-adjusted returns. A 25 percent win rate over only four trades provides negligible statistical confidence, making the 24.12 percent drawdown potentially an outlier rather than a structural flaw. The sample size is too small to validate the signal logic or distinguish between noise and systematic decay. You should expand the backtest window to at least fifty trades to establish a reliable baseline before any 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**