LATINOS TRADING

BACKTEST REPORT

Backtest #45530 · BTC-USD · EVO_EVOEVOEVOE_v846

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 failed to generate alpha, posting an 11.23% loss with a negative Sharpe ratio of 0.69. The 25% win rate indicates poor signal quality, while the 24.12% drawdown shows significant risk exposure relative to the small sample. Statistical confidence is negligible due to only four total trades, making the results highly susceptible to random variance rather than structural flaw. The primary issue is likely excessive noise in entry logic or inadequate risk parameters. Next, increase the sample size to at least two hundred trades before evaluating any parameter adjustments.

ADDITIONAL METRICS

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