LATINOS TRADING

BACKTEST REPORT

Backtest #46498 · BTC-USD · EVO_EVOEVOEVOE_v2404

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 negative eleven point two percent return and negative Sharpe ratio confirm the strategy lost money while underperforming the risk-free rate. A mere four trades provide insufficient statistical power to distinguish genuine alpha from random noise, rendering the twenty-five percent win rate meaningless for predictive modeling. The twenty-four percent drawdown relative to the small sample size indicates severe fragility in position sizing or stop-loss logic. The primary failure is the lack of a robust edge, as the system likely entered trades without sufficient market confirmation. The immediate next step is to expand the backtest window to at least one hundred trades to establish a statistically valid baseline before any further

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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