LATINOS TRADING

BACKTEST REPORT

Backtest #41394 · BTC-USD · EVO_EVOEVOEVOE_v2011

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 negative alpha with a negative Sharpe ratio, indicating poor risk-adjusted returns. A 25 percent win rate alongside a 24 percent max drawdown suggests the model lacks robust trend-following capability in this regime. However, statistical confidence is negligible due to a sample size of only four trades. The primary failure is insufficient data to validate edge, not necessarily flawed logic. Next, extend the backtest to at least one hundred trades to establish statistical significance.

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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