# LATINOS TRADING

## BACKTEST REPORT

Backtest #1578 · BTC-USD · EVO_EVOEVOEVOE_v615

| 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 suffered a 11.23% loss with a 24.12% drawdown, indicating poor risk control and negative alpha. The 25% win rate across only four trades lacks statistical significance, making these results unactionable and highly susceptible to variance. The negative Sharpe ratio confirms the returns do not compensate for the volatility risk taken. Immediate next step: halt deployment, review signal logic for false breakouts, and rebacktest with a larger sample size to validate edge.

### ADDITIONAL METRICS

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