LATINOS TRADING

BACKTEST REPORT

Backtest #23296 · BTC-USD · EVO_EVOEVOEVOE_v1786

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

This backtest reveals a severely flawed strategy with a 25% win rate and a Sharpe ratio of -0.69, indicating poor risk-adjusted returns and a 24.12% drawdown that eroded capital to $8,879.63. The sample size of only four trades is statistically insignificant, rendering the performance metrics unreliable and unable to establish any meaningful edge or confidence interval. The negative ROI of -11.23% suggests the logic is either misaligned with current market regimes or suffers from excessive transaction costs and slippage. Immediate next step is to discard this version and re-evaluate signal generation parameters rather than attempting to salvage the current configuration.

ADDITIONAL METRICS

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