LATINOS TRADING

BACKTEST REPORT

Backtest #27881 · BTC-USD · EVO_EVOEVOEVOG_v1671

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 yielded a negative ROI of -11.23% with a detrimental Sharpe ratio of -0.69, signaling poor risk-adjusted performance. The abysmal 25% win rate and 24.12% max drawdown expose severe capital erosion risks, compounded by only four trades. This tiny sample size lacks statistical significance, rendering the results unreliable for any real-world deployment. The high drawdown relative to returns indicates a broken risk management framework that failed to preserve capital. Immediate next step involves recalibrating entry filters and increasing the backtest duration to validate the model's robustness.

ADDITIONAL METRICS

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

Generated 2026-08-14T19:22:14Z · latinostrading.com