LATINOS TRADING

BACKTEST REPORT

Backtest #29776 · BTC-USD · EVO_EVOEVOEVOE_v583

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 exhibits critical flaws with a negative Sharpe ratio of -0.69 and a steep 24.12% drawdown, indicating poor risk-adjusted performance. A dismal 25% win rate on only four trades suggests the results lack statistical significance and may be driven by noise rather than edge. The negative 11.23% ROI confirms capital erosion, rendering the current logic ineffective for live deployment. Immediate review of signal generation logic is required to identify why entry timing fails consistently.

ADDITIONAL METRICS

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

Generated 2026-08-14T06:59:41Z · latinostrading.com