LATINOS TRADING

BACKTEST REPORT

Backtest #30032 · BTC-USD · EVO_EVOEVOEVOE_v1892

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 -11.23% ROI with a Sharpe ratio of -0.69 and a severe 24.12% max drawdown, indicating high volatility with negative risk-adjusted returns. A win rate of merely 25% suggests the logic fails to capture sustainable market edges, exacerbated by a critically small sample size of only four trades. This limited dataset renders the results statistically insignificant, precluding any reliable inference about long-term performance or robustness. The capital erosion to $8,879.63 highlights the danger of overexposure in low-frequency, low-probability setups. Immediate deprecation is advised; the team must reengineer entry criteria to improve win probability before re-testing on larger datasets.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.