LATINOS TRADING

BACKTEST REPORT

Backtest #3313 · BTC-USD · EVO_EVOEVOEVOE_v1871

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 backtest shows a -11.23% ROI with a -0.69 Sharpe ratio, indicating strategy failure rather than noise. A 25% win rate across only 4 trades offers no statistical confidence; the sample is far too small to validate the logic. The 24.12% max drawdown is disproportionately large relative to the equity base, signaling poor risk management. You cannot distinguish signal from randomness here. The only next step is to expand the backtest window by an order of magnitude to reach statistical significance.

ADDITIONAL METRICS

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