LATINOS TRADING

BACKTEST REPORT

Backtest #38037 · BTC-USD · EVO_EVOEVOEVOE_v790

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 generated a negative return of -11.23% with a Sharpe ratio of -0.69, indicating poor risk-adjusted performance. A 25% win rate combined with a 24.12% max drawdown suggests the logic lacks consistent edge in BTC-USD markets. Statistical confidence is negligible due to the extremely small sample size of only four trades, making the results statistically insignificant. The primary failure lies in the inability to filter out losing setups effectively. The concrete next step is to increase the historical data window to at least one hundred trades to establish a valid baseline before further optimization.

ADDITIONAL METRICS

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

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