LATINOS TRADING

BACKTEST REPORT

Backtest #38870 · BTC-USD · EVO_EVOEVOEVOE_v734

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 posted an 11.23% loss with a negative 0.69 Sharpe ratio, indicating severe risk-adjusted underperformance. A 25% win rate across only four trades lacks statistical significance, rendering the results inconclusive due to the tiny sample size. The 24.12% max drawdown highlights poor capital preservation, as losses far outweighed gains. The exit logic clearly failed to filter out false signals, leading to consistent capital erosion. Expand the backtest window to at least one hundred trades before evaluating any parameter changes.

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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