LATINOS TRADING

BACKTEST REPORT

Backtest #45284 · BTC-USD · EVO_EVOEVOEVOE_v2359

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

A negative ROI of -11.23% and a Sharpe ratio of -0.69 indicate the strategy failed to generate risk-adjusted returns for BTC-USD. The 25.0% win rate combined with a 24.12% max drawdown highlights severe inefficiency in trade selection and risk control. However, with only four total trades, the sample size is statistically insignificant, meaning these results likely reflect noise rather than true strategy performance. You cannot draw meaningful conclusions or identify structural flaws from such a limited dataset. The immediate next step is to extend the backtest period to include at least one hundred trades to establish statistical confidence before any 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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