LATINOS TRADING

BACKTEST REPORT

Backtest #45285 · 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

This backtest demonstrates severe underperformance with a negative ROI of 11.23% and a Sharpe ratio of 0.69, indicating poor risk-adjusted returns. The strategy failed to capture value, evidenced by a 25% win rate and a maximum drawdown of 24.12%. Statistical confidence is effectively nonexistent due to the minuscule sample size of only four total trades, rendering the results statistically insignificant. The core issue is the strategy's inability to filter out noise, leading to consistent losses. The immediate next step is to discard this configuration and recalibrate entry signals to improve selectivity before any further testing.

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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