LATINOS TRADING

BACKTEST REPORT

Backtest #45377 · BTC-USD · EVO_EVOEVOEVOE_v577

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 suffered a significant capital erosion of 11.23% with a negative Sharpe ratio of 0.69, indicating poor risk-adjusted performance. The 25% win rate combined with a 24.12% max drawdown suggests the signal logic frequently entered unfavorable positions without adequate protective stops. Statistical confidence is virtually nonexistent given the minuscule sample of only four total trades, rendering the results more anecdotal than analytically robust. To improve future iterations, implement a stricter volatility filter such as ATR-based position sizing to reduce exposure during high-impact price moves. This structural adjustment helps prevent large drawdowns from occurring when the underlying trend lacks sufficient momentum.

ADDITIONAL METRICS

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