LATINOS TRADING

BACKTEST REPORT

Backtest #46497 · BTC-USD · EVO_EVOEVOEVOE_v2404

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 failed to generate alpha, yielding an 11.23% loss with a negative Sharpe ratio of 0.69. A 25% win rate combined with a 24.12% maximum drawdown indicates poor risk management and unfavorable payoff asymmetry. With only four total trades, the sample size is statistically insignificant, rendering the results meaningless for predictive modeling. The primary failure lies in the signal logic, which likely entered positions against the prevailing trend or lacked adequate stop-loss protection. The immediate next step is to discard this configuration and backtest a revised version with stricter entry filters and a larger historical dataset to establish statistical validity.

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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