# LATINOS TRADING

## BACKTEST REPORT

Backtest #5058 · BTC-USD · EVO_EVOEVOEVOE_v1914

| 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 BTC-USD backtest reveals a fundamentally broken strategy with a -11.23% ROI and -0.69 Sharpe ratio, indicating consistent value destruction. The 25% win rate confirms most trades lose, while the 24.12% max drawdown exposes excessive risk per position. With only four total trades, the statistical sample is too small to establish any meaningful edge or signal reliability. The results are statistically indistinguishable from random noise rather than a viable systematic edge. The only prudent next step is to halt all capital deployment and rigorously re-engineer the entry logic before 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** |