LATINOS TRADING

BACKTEST REPORT

Backtest #5059 · 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 strategy exhibits severe drawdown and negative risk-adjusted returns with a Sharpe of -0.69, indicating structural inefficiency. The 25% win rate and only four trades provide statistically meaningless confidence, making the -11.23% ROI unreliable for inference. The 24.12% maximum drawdown suggests excessive volatility exposure relative to the tiny sample size. Immediate next steps involve expanding the backtest period to increase trade count and reducing position sizing to mitigate tail risk.

ADDITIONAL METRICS

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