LATINOS TRADING

BACKTEST REPORT

Backtest #44069 · BTC-USD · EVO_EVOEVOEVOE_v1936

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 negative return of 11.23% with a Sharpe ratio of -0.69, indicating poor risk-adjusted performance. A 25.0% win rate alongside a 24.12% maximum drawdown suggests the entry logic fails to capture favorable risk-reward asymmetry. With only four total trades, the sample size is too small to establish statistical confidence or validate the model. The low trade frequency likely stems from overly restrictive signal filters that miss valid market opportunities. Next, relax the entry thresholds to increase sample size and re-evaluate the signal efficacy.

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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