LATINOS TRADING

BACKTEST REPORT

Backtest #51151 · BTC-USD · EVO_EVOEVOEVOE_v810

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

This backtest for BTC-USD failed fundamentally, with a -11.23% ROI and a -0.69 Sharpe ratio indicating a strategy that destroys capital rather than preserves it. The 25% win rate and 24.12% max drawdown confirm severe underperformance, exacerbated by a dangerously low sample size of only four trades, which renders any statistical conclusion invalid. No meaningful edge exists here as the strategy cannot generate consistent returns over such a minimal event horizon. Next, we must halt deployment and redesign the logic to filter for higher liquidity conditions before re-running the simulation with expanded data.

ADDITIONAL METRICS

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