LATINOS TRADING

BACKTEST REPORT

Backtest #40947 · BTC-USD · EVO_EVOEVOEVOE_v1700

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 significant capital erosion with an ROI of -11.23% and a negative Sharpe ratio of -0.69, driven by a 25% win rate that failed to offset losses. A maximum drawdown of 24.12% indicates poor risk management during adverse market conditions for BTC-USD. Statistical confidence is negligible due to the tiny sample size of only four total trades, making current performance metrics unreliable indicators of future behavior. The core signal logic likely lacks sufficient edge or appropriate volatility filtering to survive the noise in the asset. Next step is to expand the backtest window to at least two hundred trades and refine entry thresholds to improve signal quality before any further deployment.

ADDITIONAL METRICS

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

Generated 2026-08-31T21:11:53Z · latinostrading.com