LATINOS TRADING

BACKTEST REPORT

Backtest #41131 · BTC-USD · EVO_EVOEVOEVOE_v2092

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 EVO_EVOEVOEVOE_v2092 strategy on BTC-USD failed to generate alpha, posting an ROI of -11.23% and a negative Sharpe ratio of -0.69. A 25.0% win rate combined with a 24.12% maximum drawdown indicates severe risk management flaws and poor entry timing. However, the statistical significance of these results is negligible due to the extremely low sample size of only four total trades, making the performance data inconclusive. The strategy likely suffers from overfitting or inadequate trend filtering in a volatile market environment. The immediate next step is to expand the backtest window to at least two hundred trades to establish a statistically valid baseline before any further optimization.

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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