LATINOS TRADING

BACKTEST REPORT

Backtest #51122 · BTC-USD · EVO_EVOEVOEVOE_v525

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_v525 backtest on BTC-USD yielded a -11.23% return with a negative Sharpe ratio of -0.69, signaling a severe underperformance where losses far outweighed gains. A 25% win rate across only four trades indicates insufficient statistical confidence to validate the strategy's edge, as the sample size is too small to distinguish signal from noise. The 24.12% maximum drawdown reveals a lack of effective risk management during the specific market conditions tested, likely due to overfitting or poor entry logic. Immediate next steps require expanding the test window to accumulate enough trades for robust statistical significance rather than relying on this isolated failure.

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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