LATINOS TRADING

BACKTEST REPORT

Backtest #29315 · BTC-USD · EVO_EVOEVOEVOE_v1855

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 strategy suffered a 24.12% drawdown with only four trades, rendering the 25% win rate statistically insignificant and highly unreliable. Negative Sharpe metrics confirm the logic lacks robust edge in current volatility regimes rather than reflecting random variance. Such a small sample size cannot distinguish between poor design and temporary market regime shifts, demanding caution. I recommend expanding the backtest window to include at least 50 trades to establish valid confidence intervals. This expansion is essential before considering any deployment.

ADDITIONAL METRICS

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