LATINOS TRADING

BACKTEST REPORT

Backtest #32174 · BTC-USD · EVO_EVOEVOEVOE_v770

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_v770 strategy on BTC-USD failed to generate alpha, posting an 11.23 percent loss with a negative 0.69 Sharpe ratio. A 25 percent win rate and 24.12 percent maximum drawdown indicate poor risk management and adverse price action during the test period. Statistically, a sample of only four trades provides zero confidence in the results, rendering the performance metrics meaningless for predictive purposes. The primary failure lies in the strategy's inability to filter out losing trades, resulting in severe capital erosion. The concrete next step is to expand the backtest window to at least one hundred trades to establish a statistically significant baseline before 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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