LATINOS TRADING

BACKTEST REPORT

Backtest #34156 · BTC-USD · EVO_EVOEVOEVOE_v738

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 backtest for the EVO_EVOEVOEVOE_v738 strategy on BTC-USD showed a disappointing ROI of -11.23%, with a Sharpe ratio of -0.69, indicating underperformance relative to its historical performance. The strategy had a win rate of 25.0%, with a maximum drawdown of 24.12%, suggesting significant volatility. With a sample size of four trades, the results indicate a statistical confidence level that could be influenced by the small dataset. A concrete next step would be to run backtests with increased sample sizes or to explore alternative strategies that may have been more resilient in similar conditions.

ADDITIONAL METRICS

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