LATINOS TRADING

BACKTEST REPORT

Backtest #38436 · 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 shows a sharp -11.23% loss with a 24.12% drawdown, driven by only four trades that yielded a negative Sharpe ratio of -0.69. With such a tiny sample size, a 25% win rate is statistically insignificant and likely reflects random noise rather than a sustainable edge. The strategy failed to capture the volatility structure of Bitcoin, resulting in a final capital of $8,879.63 from a starting position. Increasing trade frequency through parameter optimization or filtering entry conditions would be necessary to validate any alpha. This approach requires immediate revision before deployment in live markets.

ADDITIONAL METRICS

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