LATINOS TRADING

BACKTEST REPORT

Backtest #41501 · BTC-USD · EVO_EVOEVOEVOE_v1719

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

This backtest of the EVO strategy on BTC-USD reveals a non-viable approach, delivering a negative ROI of 11.23% and a 24.12% drawdown across only four trades. The statistical signal is weak due to the tiny sample size, rendering the Sharpe ratio of negative 0.69 meaningless for confidence intervals. A 25% win rate indicates severe underperformance against a simple long-only benchmark during the test period. The next step is to re-evaluate the entry logic with a longer historical dataset to determine if the strategy is a structural failure or a regime anomaly.

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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