LATINOS TRADING

BACKTEST REPORT

Backtest #46394 · BTC-USD · EVO_EVOEVOEVOE_v2070

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_v2070 backtest on BTC-USD is statistically invalid due to a sample size of only four trades, rendering the -11.23% ROI and -0.69 Sharpe ratio meaningless noise. A 25% win rate combined with a 24.12% maximum drawdown indicates severe underperformance and high volatility exposure rather than a coherent edge. The strategy failed to capture any meaningful trend, resulting in a final capital of $8,879.63 from an unknown starting point. Future iterations must enforce a minimum trade threshold before deployment to ensure robust statistical significance. We should immediately retest this logic on a broader dataset to isolate potential structural flaws in the signal generation.

ADDITIONAL METRICS

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