LATINOS TRADING

BACKTEST REPORT

Backtest #47240 · BTC-USD · EVO_EVOEVOEVOE_v598

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_v598 strategy on BTC-USD underperformed significantly, delivering an 11.23% loss with a negative Sharpe ratio and a steep 24.12% drawdown across only four trades. Such a minimal sample size renders the statistical noise far too high to distinguish genuine alpha from random variance or a simple parameter mismatch. The strategy failed to capture the asset's volatility, as evidenced by the abysmal 25% win rate and the inability to preserve initial capital. Immediate action requires expanding the backtest window to hundreds of trades to validate or discard the signal logic before live deployment.

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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