LATINOS TRADING

BACKTEST REPORT

Backtest #51024 · BTC-USD · EVO_EVOEVOEVOG_v501

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 on BTC-USD reveals a severely undercapitalized strategy with only four trades, rendering the -11.23% ROI and negative Sharpe ratio statistically insignificant. A 25% win rate coupled with a 24.12% maximum drawdown indicates a failure to capture trend momentum while exposing the portfolio to excessive downside risk. The sample size is too small to validate the logic, and the results suggest the strategy is currently overfit or misaligned with current volatility regimes. To proceed, expand the test window by two years and adjust entry filters to reduce trade frequency before reallocating any capital.

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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