# LATINOS TRADING

## BACKTEST REPORT

Backtest #51361 · BTC-USD · EVO_EVOEVOEVOE_v1842

| 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_v1842 backtest on BTC-USD reveals a fundamentally broken strategy with a negative return and a sharp decline of 24.12%, driven by a mere 25% win rate across only four trades. Such a minimal sample size renders any statistical significance meaningless, suggesting the observed losses are likely noise rather than a consistent market inefficiency. The negative Sharpe ratio confirms the strategy took excessive risk for the poor reward profile, failing to generate consistent alpha during this simulation. We must discard this parameter set entirely and avoid redeploying capital until a robust optimization process yields a statistically significant sample of at least fifty trades.

## ADDITIONAL METRICS

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