LATINOS TRADING

BACKTEST REPORT

Backtest #48289 · BTC-USD · EVO_EVOEVOEVOE_v1689

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_v1689 backtest on BTC-USD is statistically insignificant with only four trades, rendering the -11.23% ROI and negative Sharpe ratio unreliable indicators of future performance. The strategy failed to generate consistent alpha, resulting in a catastrophic 24.12% maximum drawdown and a dismal 25% win rate that suggests severe overfitting or flawed logic. Given the extreme volatility of Bitcoin combined with such a tiny sample size, no confidence interval exists to justify deploying live capital. The immediate next step is to backtest against a larger historical dataset or adjust the entry thresholds to increase trade frequency.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.