LATINOS TRADING

BACKTEST REPORT

Backtest #52871 · BTC-USD · EVO_EVOEVOEVOE_v1960

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_v1960 backtest on BTC-USD shows severe underperformance with a negative 11.23% return and a 24.12% maximum drawdown, indicating the strategy is currently misaligned with market volatility. A 25% win rate across only four trades renders the Sharpe ratio of -0.69 statistically insignificant and unreliable for institutional deployment. The sample size is too small to confirm structural flaws, suggesting the poor performance may be due to insufficient data rather than broken logic. The next step is to run a parameter optimization on entry thresholds to identify if the strategy requires wider stop-losses or tighter filters before retesting.

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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