LATINOS TRADING

BACKTEST REPORT

Backtest #45283 · BTC-USD · EVO_EVOEVOEVOE_v2359

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_EVOEVOE_v2359 strategy failed on BTC-USD, delivering a -11.23% return with a negative Sharpe of -0.69. A mere 25% win rate across only four trades yields statistically insignificant results that cannot support live deployment. The strategy suffered a severe 24.12% drawdown, indicating excessive risk relative to the asset's volatility. Before re-running simulations, you must refine entry filters or adjust position sizing to reduce catastrophic losses. This sample size is too small to validate any edge, so focus on expanding the dataset or redesigning logic immediately.

ADDITIONAL METRICS

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