LATINOS TRADING

BACKTEST REPORT

Backtest #47189 · BTC-USD · EVO_EVOEVOEVOG_v1667

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_EVOEVOEVOG_v1667 strategy failed on BTC-USD, generating a negative ROI of -11.23% and a poor Sharpe ratio of -0.69 across only four trades. Such a small sample size renders the results statistically insignificant, meaning the -24.12% drawdown reflects noise rather than a robust systemic flaw. The 25% win rate suggests the entry logic lacks sufficient edge or proper risk parameters for the current volatility regime. We must expand the backtest window or adjust position sizing before deploying capital to verify if the strategy can achieve a positive expectancy.

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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