LATINOS TRADING

BACKTEST REPORT

Backtest #51616 · BTC-USD · EVO_EVOEVOEVOE_v2070

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_v2070 strategy failed on BTC-USD with an 11.23% loss, driven by a catastrophic 25% win rate and a 24.12% drawdown across only four trades. With such a tiny sample size, the Sharpe ratio of -0.69 is statistically meaningless and does not justify deploying capital. The strategy lacks robustness, as a single adverse swing erased nearly a quarter of the account. I recommend expanding the test window to at least 100 trades or adjusting entry filters before live deployment. This approach ensures any future results reflect genuine performance rather than random noise.

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.