LATINOS TRADING

BACKTEST REPORT

Backtest #51642 · BTC-USD · EVO_EVOEVOEVOE_v790

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_v790 strategy failed catastrophically on BTC-USD, delivering an -11.23% return with a negative Sharpe ratio of -0.69 and a crippling 24.12% maximum drawdown. Statistical confidence in these metrics is negligible because only four trades occurred, rendering the 25% win rate and loss severity meaningless without broader data. The single failure suggests the entry logic was poorly calibrated to current Bitcoin volatility or the sample size was too small to be representative. Immediate next steps involve adjusting the strategy parameters to reduce trade frequency and re-testing on a larger historical dataset to validate robustness before live deployment.

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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