LATINOS TRADING

BACKTEST REPORT

Backtest #53673 · BTC-USD · EVO_EVOEVOEVOE_v2389

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

This backtest on BTC-USD for strategy EVO_EVOEVOE_v2389 demonstrates severe underperformance with a negative ROI of -11.23% and a Sharpe ratio of -0.69, indicating the approach fails to generate risk-adjusted returns. The strategy suffered a maximum drawdown of 24.12% across only four total trades, resulting in a critically low win rate of 25.0% that renders the statistical sample size insufficient for any meaningful confidence interval. Such extreme volatility and loss frequency suggest the entry logic lacks robustness in current market conditions or requires significant parameter optimization to reduce false signals. The next concrete step is to run a parameter sweep on entry thresholds and stop-loss placements using a larger, multi-year dataset

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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