LATINOS TRADING

BACKTEST REPORT

Backtest #29541 · BTC-USD · EVO_EVOEVOEVOE_v535

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_v535 strategy suffered a significant -11.23% drawdown with a negative Sharpe ratio of -0.69, indicating poor risk-adjusted returns. A win rate of only 25% suggests the signal logic fails to identify high-probability setups, exacerbated by a critically small sample size of just four trades. This limited dataset precludes any statistical confidence in the results, rendering the performance metrics unreliable for live deployment. The maximum drawdown of 24.12% is unacceptable for institutional allocation without robust hedging mechanisms. Immediate next steps involve expanding the backtest period to increase sample size and recalibrating entry filters to improve the win rate.

ADDITIONAL METRICS

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