LATINOS TRADING

BACKTEST REPORT

Backtest #36689 · BTC-USD · EVO_EVOEVOEVOE_v1837

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_v1837 backtest on BTC-USD shows severe underperformance with a negative Sharpe ratio of -0.69 and a max drawdown exceeding 24%. Statistical significance is low given only four trades, making the 25% win rate and -11.23% ROI unreliable for live deployment. The strategy failed to adapt to recent volatility, resulting in excessive losses compared to the initial capital. A concrete next step involves reducing position sizing or tightening stop-loss logic to prevent catastrophic drawdowns. This approach lacks robustness and requires fundamental rethinking before any further optimization.

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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