LATINOS TRADING

BACKTEST REPORT

Backtest #38774 · BTC-USD · EVO_EVOEVOEVOE_v690

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_v690 backtest on BTC-USD shows severe underperformance with a negative ROI of -11.23% and a catastrophic 24.12% maximum drawdown. A win rate of only 25.0% across just four trades indicates that the sample size is statistically too small to generate any meaningful confidence in the strategy's edge. The negative Sharpe ratio confirms that losses significantly outweighed gains, rendering the approach ineffective in this current market regime. Before redeploying capital, the team must optimize entry filters or reduce position sizing to mitigate volatility, as the current parameters lack robustness.

ADDITIONAL METRICS

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