LATINOS TRADING

BACKTEST REPORT

Backtest #45286 · BTC-USD · EVO_EVOEVOEVOE_v2359

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_v2359 strategy on BTC-USD failed to generate alpha, recording an -11.23% ROI and a negative Sharpe ratio of -0.69 over a negligible sample of only four trades. With a paltry 25% win rate and a maximum drawdown of 24.12%, the strategy demonstrates statistically insignificant performance that is likely driven by random market noise rather than a robust edge. The high drawdown relative to the tiny trade count suggests poor risk-adjusted positioning or a flawed logic that cannot survive live volatility. I will optimize the signal parameters and retest on a higher timeframe to determine if the strategy requires structural changes before redeployment.

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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