LATINOS TRADING

BACKTEST REPORT

Backtest #50722 · BTC-USD · EVO_EVOEVOEVOE_v2135

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 of the EVO_EVOEVOEVOE_v2135 strategy on BTC-USD underperformed significantly, posting an 11.23% loss and a negative Sharpe ratio of -0.69. With only four trades executed, the statistical sample size is insufficient to draw reliable conclusions about long-term viability or strategy robustness. The high maximum drawdown of 24.12% combined with a mere 25% win rate indicates severe inefficiency in entry and exit logic under current market conditions. The strategy failed to capture value and instead amplified downside risk during the simulation period. A concrete next step is to increase the backtest lookback period to gather a larger sample size and recalibrate entry thresholds 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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