LATINOS TRADING

BACKTEST REPORT

Backtest #52748 · BTC-USD · EVO_EVOEVOEVOE_v2233

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_v2233 strategy failed to generate alpha on BTC-USD, delivering a negative ROI of -11.23% and a Sharpe ratio of -0.69. With only four trades executed, the statistical sample is insufficient to draw any reliable conclusions about the strategy's robustness. The excessive volatility, evidenced by a 24.12% drawdown and a mere 25% win rate, suggests the entry logic is misaligned with current market structure. The most logical next step is to re-evaluate the signal parameters against a larger historical dataset to determine if the poor performance stems from overfitting or a genuine strategy flaw.

ADDITIONAL METRICS

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