LATINOS TRADING

BACKTEST REPORT

Backtest #33722 · BTC-USD · EVO_EVOEVOEVOE_v594

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_v594 backtest on BTC-USD exhibits catastrophic failure, delivering an -11.23% ROI with a negative Sharpe ratio of -0.69. Only four trades occurred, resulting in a statistically insignificant win rate of 25% and a severe 24.12% maximum drawdown that invalidates any performance claims. The extreme sample size precludes meaningful inference, suggesting the strategy is either overfit to noise or fundamentally misaligned with current volatility. We must discard this parameter set immediately and revert to a higher time frame or adjust entry filters to reduce transaction costs. The next step is a fresh parameter sweep on daily intervals to validate signal reliability before re-deployment.

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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