LATINOS TRADING

BACKTEST REPORT

Backtest #33723 · 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 strategy on BTC-USD failed catastrophically, delivering an -11.23% return with a negative Sharpe ratio of -0.69 and a dismal 25% win rate across only four trades. Such a minimal sample size renders any statistical inference unreliable, as the severe 24.12% drawdown likely stems from outlier events rather than systematic inefficiency. The strategy appears overly sensitive to current market volatility, generating false breakout signals without adequate confirmation filters. Before deploying capital, you must expand the parameter space to find robust settings that survive walk-forward analysis.

ADDITIONAL METRICS

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