LATINOS TRADING

BACKTEST REPORT

Backtest #33778 · BTC-USD · EVO_EVOEVOEVOG_v1669

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 backtest for EVO_EVOEVOEVOG_v1669 on BTC-USD is statistically insignificant due to only four trades, rendering the -11.23% ROI and -0.69 Sharpe ratio unreliable for live deployment. The strategy failed decisively with a 25% win rate and a catastrophic 24.12% maximum drawdown, indicating a severe lack of risk-adjusted returns. Such poor performance suggests the signal logic is fundamentally misaligned with current Bitcoin volatility or requires aggressive parameter re-tuning. We must immediately expand the sample size via out-of-sample testing before considering any optimization. Until the strategy demonstrates robustness across different market regimes, it remains non-viable for capital allocation.

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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