LATINOS TRADING

BACKTEST REPORT

Backtest #33886 · BTC-USD · EVO_EVOEVOEVOE_v839

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_EVOEVOE_v839 backtest on BTC-USD shows severe underperformance with a -11.23% ROI and negative Sharpe ratio, driven by a 24.12% drawdown across only four trades. The 25.0% win rate is statistically insignificant for such a low sample size, suggesting the strategy lacks robustness rather than confirming a genuine edge. While the capital reduced to $8879.63, the risk-adjusted returns are unacceptable for institutional deployment. The primary failure appears to be an inability to filter false breakouts in high volatility. The next step is to increase the minimum trade threshold and add a volatility-based filter to reduce exposure during choppy markets.

ADDITIONAL METRICS

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