LATINOS TRADING

BACKTEST REPORT

Backtest #35244 · BTC-USD · EVO_EVOEVOEVOE_v2206

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_v2206 backtest on BTC-USD suffered a catastrophic -11.23% return with a dangerously low win rate of 25.0% and a maximum drawdown of 24.12%. With only four trades executed, the statistical sample is too small to derive any meaningful confidence in the strategy's robustness or parameter stability. The negative Sharpe ratio of -0.69 confirms that the strategy generated significant downside risk without commensurate alpha, failing to capture the underlying asset's volatility efficiently. Consequently, the current configuration is fundamentally flawed and must not be deployed in live markets. The immediate next step is to re-run the backtest with a broader parameter grid to identify if a more resilient regime exists

ADDITIONAL METRICS

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