LATINOS TRADING

BACKTEST REPORT

Backtest #36643 · BTC-USD · EVO_EVOEVOEVOE_v1828

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 the EVO_EVOEVOEVOE_v1828 strategy on BTC-USD exhibits severe underperformance, losing 11.23% capital with a negative Sharpe ratio of -0.69. A win rate of just 25% coupled with a maximum drawdown of 24.12% indicates the entry logic generates premature exits or targets low-probability breakouts. The statistical confidence is negligible given the sample size of only four trades, rendering the metrics insufficient for a definitive strategy failure. Immediate action requires a parameter sweep to optimize entry thresholds or a fundamental review of the signal generation logic. Until the sample size increases and risk parameters are adjusted, no deployment of this configuration is advisable.

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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