LATINOS TRADING

BACKTEST REPORT

Backtest #36818 · BTC-USD · EVO_EVOEVOEVOE_v770

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_v770 strategy suffered a severe breakdown, losing 11.23% of capital with a 24.12% drawdown across only four trades. A win rate of 25% and negative Sharpe ratio of -0.69 confirm the approach failed to capture market momentum during this sample. Such a tiny dataset lacks statistical significance, making any performance conclusion highly unreliable and prone to overfitting. The model likely executed poorly timed entries that exacerbated losses rather than profiting from volatility. Immediate parameter optimization or a complete strategy overhaul is required before redeployment.

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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