LATINOS TRADING

BACKTEST REPORT

Backtest #38600 · BTC-USD · EVO_EVOEVOEVOE_v598

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_v598 backtest on BTC-USD demonstrates severe underperformance with an 11.23% loss and a negative Sharpe ratio of -0.69, indicating a strategy that generated risk rather than alpha. With only four trades executed, the statistical sample size is critically insufficient to validate the 25% win rate or confirm the observed 24.12% maximum drawdown with any reliability. The current parameters appear misaligned with the prevailing market structure, suggesting the logic fails to filter noise effectively during this volatility regime. A mandatory next step involves narrowing the lookback periods for moving averages to reduce false signals before retesting the strategy.

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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