LATINOS TRADING

BACKTEST REPORT

Backtest #56596 · BTC-USD · EVO_EVOEVOEVOE_v790

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_v790 strategy failed catastrophically on BTC-USD, delivering a negative 11.23% ROI with a win rate of only 25%. A Sharpe ratio of -0.69 and a maximum drawdown of 24.12% indicate severe underperformance relative to risk, exacerbated by a sample size of just four trades. Such a minimal trade count provides no statistical confidence, rendering the negative equity curve indistinguishable from random noise rather than a genuine strategy flaw. The lack of positive expectancy suggests the entry logic is misaligned with current BTC volatility, necessitating an immediate parameter review or strategy retirement before further capital allocation.

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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