LATINOS TRADING

BACKTEST REPORT

Backtest #47294 · BTC-USD · EVO_EVOEVOEVOE_v1842

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_v1842 strategy on BTC-USD failed significantly, delivering an -11.23% ROI with a dismal 25% win rate and a -0.69 Sharpe ratio. Only four trades were executed, creating a sample size far too small to support any statistical confidence in the results. The strategy suffered a maximum drawdown of 24.12%, indicating a severe lack of risk control during adverse market moves. Given the low trade count, the negative performance likely stems from overfitting or a mismatch with current market volatility rather than a fundamental flaw in the logic. The immediate next step is to increase the lookback period for parameter optimization to generate a larger sample of historical trades before deploying live capital.

ADDITIONAL METRICS

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