LATINOS TRADING

BACKTEST REPORT

Backtest #49707 · BTC-USD · EVO_EVOEVOEVOE_v734

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_v734 strategy on BTC-USD failed catastrophically, generating a negative ROI of -11.23% with a dismal 25% win rate across only four trades. A maximum drawdown of 24.12% and a Sharpe ratio of -0.69 indicate severe underperformance where losses far outweighed gains, suggesting a fundamental flaw in the signal logic or parameter selection. With such a minuscule sample size, the statistical confidence in these results is negligible, rendering the metrics unreliable predictors of future performance. The primary issue appears to be overfitting or extreme volatility sensitivity causing rapid capital erosion in a single market regime. Immediate next steps involve stress testing the strategy against historical bull and bear

ADDITIONAL METRICS

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