LATINOS TRADING

BACKTEST REPORT

Backtest #51302 · BTC-USD · EVO_EVOEVOEVOG_v1667

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_EVOEVOEVOG_v1667 backtest on BTC-USD failed, delivering an 11.23% loss with a negative Sharpe of -0.69 and a catastrophic 25% win rate across only four trades. A maximum drawdown of 24.12% suggests excessive volatility exposure relative to the tiny sample size, rendering any statistical confidence meaningless. The strategy likely generated false breakouts or entered during a strong bearish trend, resulting in a final capital reduction to $8,879.63. Immediate next steps involve increasing the trade count to at least 200 samples before re-evaluating, or simplifying the entry logic to reduce noise. This result indicates the current parameters are fundamentally misaligned with current BTC-USD market structure.

ADDITIONAL METRICS

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