LATINOS TRADING

BACKTEST REPORT

Backtest #51819 · BTC-USD · EVO_EVOEVOEVOE_v846

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_v846 strategy on BTC-USD failed decisively, generating an ROI of -11.23% with a negative Sharpe ratio of -0.69. Statistical confidence is negligible given only four trades, rendering the 25% win rate and -24.12% drawdown meaningless for live deployment. The approach lacks robustness in current market conditions, likely due to overfitting to historical noise rather than capturing genuine alpha. The primary next step is to reduce position sizing and implement stricter volatility filters to prevent catastrophic capital erosion. Further analysis should focus on parameter optimization using a larger sample size before considering any live execution.

ADDITIONAL METRICS

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