LATINOS TRADING

BACKTEST REPORT

Backtest #47865 · BTC-USD · EVO_EVOEVOEVOE_v753

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_v753 backtest on BTC-USD shows a stark failure with a -11.23% return and a negative Sharpe ratio of -0.69, driven by a single winning trade against a 24.12% drawdown. With only four total trades, the statistical signal is negligible and likely reflects noise rather than a replicable edge in the current market structure. The strategy failed to adapt to volatility, executing a high loss frequency with a mere 25% win rate that eroded the initial capital to $8,879.63. A mandatory next step is to restrict execution to low-volatility regimes or tighten entry filters to avoid whipsaw conditions during sharp price moves.

ADDITIONAL METRICS

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