LATINOS TRADING

BACKTEST REPORT

Backtest #50250 · BTC-USD · EVO_EVOEVOEVOE_v1894

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

This backtest for the EVO_EVOEVOEVOE_v1894 strategy on BTC-USD reveals severe underperformance, characterized by a -11.23% ROI and a negative Sharpe ratio of -0.69. The strategy executed only four trades, which renders the 25% win rate statistically insignificant and the -24.12% maximum drawdown uninterpretable due to extreme sample size limitations. The data indicates a failure of the entry logic to align with market structure rather than a flaw in execution, as the capital eroded to $8,879.63. Consequently, no actionable conclusion can be drawn without expanding the simulation to a larger dataset to validate robustness. The immediate next step is to re-run the backtest on a longer historical window to determine if the poor performance is a temporary

ADDITIONAL METRICS

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