LATINOS TRADING

BACKTEST REPORT

Backtest #51813 · BTC-USD · EVO_EVOEVOEVOE_v640

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_v640 backtest on BTC-USD failed decisively, delivering an ROI of -11.23% with a negative Sharpe ratio of -0.69. Only 25% of trades were profitable while the strategy suffered a maximum drawdown of 24.12% across just four transactions. Such a small sample size renders the statistical significance of these metrics negligible and the results unreliable for deployment. The extreme loss concentration suggests the signal logic is fundamentally misaligned with current market volatility regimes. Before considering any parameter adjustments, we must execute a robust stress test to validate the strategy under diverse historical conditions.

ADDITIONAL METRICS

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