LATINOS TRADING

BACKTEST REPORT

Backtest #53938 · BTC-USD · EVO_EVOEVOEVOE_v1711

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 of EVO_EVOEVOEVOE_v1711 on BTC-USD exhibits severe underperformance with a negative ROI of -11.23% and a Sharpe ratio of -0.69, indicating a strategy that loses more than it gains. The sample size of only four trades is statistically insufficient to draw reliable conclusions, rendering the 25% win rate and -24.12% maximum drawdown unrepresentative of future behavior. Such low trade counts often suggest overfitting or an inability to capture market volatility effectively in the current regime. We must reject the current parameters and re-evaluate the signal logic with a focus on entry frequency or filter tightening. A concrete next step is to run a walk-forward analysis on a larger dataset to validate whether the strategy

ADDITIONAL METRICS

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

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