LATINOS TRADING

BACKTEST REPORT

Backtest #48290 · BTC-USD · EVO_EVOEVOEVOE_v1689

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 BTC-USD under EVO_EVOEVOEVOE_v1689 failed, delivering an 11.23% loss and a negative Sharpe ratio of -0.69 due to a 25% win rate and a severe 24.12% drawdown. The strategy generated only four trades, rendering the statistical results unreliable and offering no confidence in its edge. The model likely failed to adapt to current volatility, triggering premature exits or poor entry timing. We must reject this signal logic and run a new backtest with tighter stop-losses or a different time frame to validate profitability before redeployment.

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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