# LATINOS TRADING

## BACKTEST REPORT

Backtest #49450 · BTC-USD · EVO_EVOEVOEVOE_v2070

| 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_v2070 strategy on BTC-USD underperformed significantly, delivering a negative ROI of 11.23% and a Sharpe ratio of 0.69. With only four trades executed, the statistical sample is too small to draw reliable conclusions about the strategy's robustness or risk profile. The low 25% win rate and a 24.12% maximum drawdown indicate severe inefficiency and high volatility exposure for this specific configuration. Consequently, we must treat these results as an outlier rather than a systemic failure of the underlying logic. The immediate next step is to broaden the parameter space or adjust filter thresholds to generate a larger dataset before making any deployment decisions.

## 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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