LATINOS TRADING

BACKTEST REPORT

Backtest #51870 · BTC-USD · EVO_EVOEVOEVOE_v690

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_EVOEVOE_v690 strategy on BTC-USD failed fundamentally, posting an ROI of -11.23% and a Sharpe ratio of -0.69 against a 24.12% drawdown. With only four trades executed, the sample size is statistically negligible, rendering any performance metrics unreliable and prone to overfitting. The 25.0% win rate indicates a severe loss of capital efficiency, suggesting the signal logic is disconnected from current market volatility. You must expand the backtest window to capture more cycles or redesign the entry filter to filter out low-probability scenarios before redeploying capital.

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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