LATINOS TRADING

BACKTEST REPORT

Backtest #54926 · BTC-USD · EVO_EVOEVOEVOE_v1720

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_v1720 strategy failed decisively on BTC-USD, generating an 11.23% loss with only four trades, which renders the Sharpe ratio of -0.69 statistically insignificant. A dismal 25% win rate and a 24.12% peak drawdown indicate severe underperformance, suggesting the logic cannot navigate current volatility without major recalibration. The small sample size precludes any meaningful inference about robustness, so the results are likely noise rather than a systematic flaw. We must broaden the sample by testing alternative parameters or symbols before discarding the core concept entirely. The immediate next step is to run a sensitivity analysis on entry thresholds to identify if specific conditions drove the premature exits.

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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