LATINOS TRADING

BACKTEST REPORT

Backtest #34247 · BTC-USD · EVO_EVOEVOEVOE_v1749

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_v1749 backtest on BTC-USD demonstrates severe underperformance with a negative ROI of -11.23% and a loss of capital to $8,879.63. The strategy's statistical validity is negligible due to only four total trades, rendering the negative Sharpe ratio of -0.69 and 24.12% drawdown unrepresentative of long-term risk. A 25% win rate suggests the signal logic fails to identify positive expectancy moves in the current volatility regime. We must immediately recalibrate entry thresholds and validate the parameter set against an out-of-sample dataset to confirm robustness.

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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