LATINOS TRADING

BACKTEST REPORT

Backtest #35306 · BTC-USD · EVO_EVOEVOEVOE_v770

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_v770 strategy on BTC-USD failed significantly, delivering an -11.23% ROI with a negative Sharpe ratio of -0.69. Only 4 trades were executed, which creates a statistically insignificant sample size that precludes any reliable confidence in the results. The 25.0% win rate combined with a 24.12% maximum drawdown indicates that the strategy is currently overfit or misaligned with current market volatility. Rather than deploying capital, we must re-run the backtest with extended parameter ranges and higher slippage assumptions to validate robustness. A concrete next step is to optimize the entry logic using walk-forward analysis before considering live deployment.

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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