LATINOS TRADING

BACKTEST REPORT

Backtest #35690 · BTC-USD · EVO_EVOEVOEVOE_v2166

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_v2166 strategy failed to generate alpha, posting a negative ROI and a substandard Sharpe ratio of -0.69. Such a sample size of four trades provides statistically insignificant results, making the 25.0% win rate and 24.12% drawdown unreliable predictors of future performance. The strategy likely suffered from overfitting or poor parameterization during this specific BTC-USD volatility regime. We must expand the lookback period to gather sufficient trade data before deploying 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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