LATINOS TRADING

BACKTEST REPORT

Backtest #38804 · BTC-USD · EVO_EVOEVOEVOE_v700

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_v700 backtest on BTC-USD reveals a severe underperformance with an -11.23% ROI and -0.69 Sharpe ratio, driven by a prohibitive 24.12% maximum drawdown. Statistical confidence is negligible given only four total trades, rendering the 25% win rate an unreliable indicator of strategy viability rather than genuine edge. The current parameters failed to adapt to recent volatility, exposing significant flaws in entry logic and risk management controls. We must immediately re-run the simulation with adjusted position sizing and tighter stop-loss thresholds to validate any potential alpha. This approach ensures we do not deploy capital into a strategy lacking robust statistical grounding.

ADDITIONAL METRICS

CAGR	**-11.23%**
Sortino Ratio	**-0.39**
Turnover	**6.93x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8879.63**