LATINOS TRADING

BACKTEST REPORT

Backtest #38834 · BTC-USD · EVO_EVOEVOEVOE_v720

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

This backtest on BTC-USD for strategy EVO_EVOEVOE_v720 failed to generate positive alpha, delivering an ROI of minus 11.23 percent alongside a negative Sharpe ratio of minus 0.69. The sample size of only four trades is too small to establish statistical confidence, and a win rate of 25 percent suggests the entry logic lacks edge. The maximum drawdown of 24.12 percent indicates significant capital erosion risk that outweighs any potential upside in this current regime. Future iterations must implement stricter filter conditions to reduce trade frequency and improve risk-adjusted returns before retesting.

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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