# LATINOS TRADING

## BACKTEST REPORT

Backtest #38900 · BTC-USD · EVO_EVOEVOEVOE_v753

| 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_v753 backtest on BTC-USD exhibits severe underperformance with an 11.23% drawdown and a negative Sharpe ratio, driven by a catastrophic 25% win rate across only four trades. This sample size is statistically insignificant and prone to high variance, rendering the negative metrics unreliable indicators of future performance. While the strategy failed to capture any upward momentum during this specific interval, the data suggests a need for immediate parameter re-optimization or a complete logic overhaul. The next step is to run a comparative backtest against a standard volatility filter to determine if the strategy is simply failing to execute or fundamentally flawed.

## 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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