LATINOS TRADING

BACKTEST REPORT

Backtest #54986 · BTC-USD · EVO_EVOEVOEVOE_v2402

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_v2402 backtest on BTC-USD failed catastrophically with an -11.23% ROI and a negative Sharpe ratio, driven by a 25% win rate across only four trades. This sample size is statistically insufficient to draw robust conclusions, as the -0.69 Sharpe and 24.12% drawdown likely reflect overfitting or extreme regime noise rather than a structural flaw. The strategy clearly underperformed the baseline capital, indicating that the signal logic failed to capture the asset's volatility correctly during this specific period. We must immediately expand the lookback period to gather more data points and re-evaluate the entry thresholds before considering any 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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