LATINOS TRADING

BACKTEST REPORT

Backtest #55016 · BTC-USD · EVO_EVOEVOEVOE_v2211

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_v2211 backtest on BTC-USD failed decisively, showing a -11.23% return and a negative Sharpe ratio of -0.69 across only four trades. With a win rate of 25% and a maximum drawdown of 24.12%, the sample size is too small to generate statistical confidence for this strategy. The data suggests the entry logic is poorly calibrated to current volatility, resulting in significant capital erosion. Immediate action requires recalibrating the signal thresholds or halting the strategy until a larger, more robust dataset can validate performance.

ADDITIONAL METRICS

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