LATINOS TRADING

BACKTEST REPORT

Backtest #55146 · BTC-USD · EVO_EVOEVOEVOE_v1806

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_v1806 backtest on BTC-USD reveals a catastrophic regime failure, evidenced by a -11.23% ROI and a negative Sharpe ratio of -0.69. With only four trades executed, the statistical sample is too small to determine if the poor performance stems from strategy flaws or mere bad luck. The 25% win rate and 24.12% drawdown suggest the logic failed to capture trend reversals effectively during this specific market session. We must reject this configuration immediately and recalibrate the entry thresholds or stop-loss parameters to prevent further capital erosion. The next step is to run an optimized backtest with wider filters to validate the strategy on broader market conditions before redeployment.

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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