# LATINOS TRADING

## BACKTEST REPORT

Backtest #55935 · BTC-USD · EVO_EVOEVOEVOE_v2358

| 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_v2358 backtest on BTC-USD failed significantly with an -11.23% ROI and a negative Sharpe ratio of -0.69, indicating a strategy that lost money while exposing capital to excessive volatility. With only four trades executed, the 25% win rate and 24.12% maximum drawdown offer no statistical confidence and likely reflect random noise rather than a flawed logic. The sample size is too small to validate any edge, yet the sharp drawdown suggests the entry logic is misaligned with current market liquidity or volatility regimes. We must immediately expand the parameter sweep to identify robust combinations that survive out-of-sample testing before redeploying any capital. This approach ensures we distinguish

## 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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