LATINOS TRADING

BACKTEST REPORT

Backtest #32727 · BTC-USD · EVO_EVOEVOEVOE_v1828

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_v1828 backtest on BTC-USD exhibits severe underperformance, delivering an -11.23% return with a -0.69 Sharpe ratio and a catastrophic 24.12% max drawdown. Such a shallow sample of only four trades renders the -25% win rate statistically insignificant and likely a result of random noise rather than a structural flaw. The strategy failed to capture upside while incurring substantial losses, indicating a critical breakdown in risk management or entry timing that requires immediate investigation. Before deploying live capital, the model demands rigorous parameter optimization and forward testing to validate whether the poor results are an anomaly or a systemic failure.

ADDITIONAL METRICS

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