LATINOS TRADING

BACKTEST REPORT

Backtest #33652 · BTC-USD · EVO_EVOEVOEVOE_v828

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_EVOEVOE_v828 backtest on BTC-USD reveals a catastrophic failure with a -11.23% ROI and a negative Sharpe ratio of -0.69, indicating that risk-adjusted returns are severely misaligned with capital preservation goals. With only four trades executed, the sample size is statistically insufficient to draw firm conclusions, rendering the 25% win rate and 24.12% maximum drawdown highly volatile and unreliable metrics. The strategy failed to generate consistent alpha during the test period, likely due to overfitting or an inability to adapt to current market microstructures. Immediate next steps involve halting deployment to prevent further drawdowns and re-running the simulation on a wider dataset to validate signal logic

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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