LATINOS TRADING

BACKTEST REPORT

Backtest #33918 · BTC-USD · EVO_EVOEVOEVOE_v653

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_v653 strategy on BTC-USD failed catastrophically, delivering an -11.23% ROI with a negative Sharpe of -0.69 and a dismal 25% win rate across only four trades. A maximum drawdown of 24.12% exposes significant tail risk that current capital allocation cannot absorb without risking permanent impairment. Statistical confidence is negligible given the tiny sample size, rendering any performance metrics unreliable for forward-looking decisions. We must immediately halt live deployment and redesign entry logic to filter out low-probability setups before retesting.

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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