LATINOS TRADING

BACKTEST REPORT

Backtest #35162 · BTC-USD · EVO_EVOEVOEVOE_v1872

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_v1872 backtest on BTC-USD demonstrates severe ineffectiveness, evidenced by a negative ROI of -11.23% and a Sharpe ratio of -0.69, indicating risk-adjusted losses that are statistically unconvincing. With only four trades executed, the sample size is critically insufficient to generate any meaningful statistical confidence in the strategy's alpha or its ability to withstand different market regimes. The catastrophic 25.0% win rate combined with a 24.12% maximum drawdown suggests the parameters are fundamentally misaligned with current volatility or require extreme re-optimization. Consequently, deploying capital under these conditions is inadvisable, and the immediate next step is to halt the strategy and conduct a

ADDITIONAL METRICS

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