LATINOS TRADING

BACKTEST REPORT

Backtest #35570 · BTC-USD · EVO_EVOEVOEVOE_v770

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_v770 strategy on BTC-USD failed significantly, delivering an -11.23% ROI and a negative Sharpe ratio of -0.69 driven by a catastrophic 24.12% drawdown. With only four trades executed, the win rate of 25.0% is statistically meaningless and provides no confidence for live deployment. This severe underperformance suggests the signal logic is fundamentally misaligned with current volatility regimes. We must immediately halt live execution and conduct a parameter sensitivity analysis or rule revision to address the excessive risk exposure.

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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