LATINOS TRADING

BACKTEST REPORT

Backtest #40465 · BTC-USD · EVO_EVOEVOEVOE_v1912

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_v1912 backtest on BTC-USD produced a -11.23% ROI with a negative Sharpe ratio of -0.69, indicating a net loss of capital over the simulated period. With only four total trades and a dismal 25.0% win rate, the statistical sample is insufficient to validate any alpha or identify robust failure modes. The maximum drawdown of 24.12% suggests significant volatility exposure that the strategy failed to mitigate during adverse market conditions. Given the extreme underperformance and tiny sample size, the model currently lacks the reliability required for institutional deployment. The immediate next step is to retrain the underlying parameters on a larger, out-of-sample dataset to verify if the negative equity curve is an

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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