LATINOS TRADING

BACKTEST REPORT

Backtest #47738 · BTC-USD · EVO_EVOEVOEVOE_v720

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_v720 strategy on BTC-USD failed catastrophically, delivering an -11.23% return with a negative Sharpe ratio and a prohibitive 24.12% maximum drawdown. With only four trades, the sample size is statistically negligible, rendering the 25% win rate and -0.69 Sharpe ratio meaningless for predictive modeling. The strategy likely failed due to overfitting or extreme market conditions that the logic could not navigate, leading to severe capital erosion. Immediate action requires pausing deployment, reducing the trade frequency threshold, and backtesting against a broader historical dataset to validate any logic. Until the strategy demonstrates robustness across multiple market regimes, it must remain in a research-only status

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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