LATINOS TRADING

BACKTEST REPORT

Backtest #50100 · BTC-USD · EVO_EVOEVOEVOE_v1960

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_v1960 backtest on BTC-USD demonstrates severe underperformance with a negative ROI of -11.23% and a Sharpe ratio of -0.69. With only four trades executed, the 25% win rate and 24.12% maximum drawdown lack statistical significance, rendering the results unreliable for institutional deployment. The strategy failed to capture liquidity effectively, resulting in a final capital erosion to $8,879.63 from the initial position. Given the minimal sample size, any observed failure modes are indistinguishable from random noise rather than structural flaws. The next step is to expand the parameter space to generate a larger trade sample before re-evaluating risk-adjusted returns.

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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