LATINOS TRADING

BACKTEST REPORT

Backtest #55835 · BTC-USD · EVO_EVOEVOEVOE_v2258

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_v2258 strategy on BTC-USD failed to generate alpha, delivering an 11.23% loss with a negative Sharpe ratio of -0.69. Statistical significance is negligible due to only four trades, rendering the 25% win rate and 24.12% maximum drawdown unreliable metrics for live deployment. The strategy lacked sufficient adaptability during recent volatility, causing capital erosion rather than compounding gains. We must execute a walk-forward optimization to refine entry thresholds and reduce overfitting before considering any capital allocation.

ADDITIONAL METRICS

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