LATINOS TRADING

BACKTEST REPORT

Backtest #47013 · BTC-USD · EVO_EVOEVOEVOE_v525

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_EVOEVOE_v525 strategy on BTC-USD failed catastrophically, generating a negative 11.23% return with a 24.12% maximum drawdown across only four trades. A 25% win rate and a Sharpe ratio of -0.69 indicate severe underperformance relative to the risk taken, suggesting the signal logic is fundamentally misaligned with current market structure. The statistical sample size of four trades is too small to confirm any systematic edge, rendering the negative results potentially an anomaly rather than a persistent trend. We must halt deployment immediately and revert to manual oversight until the strategy can be stress-tested against extended market data or reparameterized to improve risk-adjusted metrics.

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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