LATINOS TRADING

BACKTEST REPORT

Backtest #47611 · BTC-USD · EVO_EVOEVOEVOE_v690

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_v690 backtest on BTC-USD failed catastrophically, losing over 11% with a Sharpe ratio of -0.69 and a prohibitive 24.12% drawdown. The strategy is statistically meaningless due to only four trades, which creates a massive confidence gap where a single outlier skews the entire performance profile. The 25% win rate confirms the edge is negative or nonexistent within the tested parameters. Before any further development, we must drastically reduce position sizing or eliminate the strategy entirely until robustness is proven across significantly more market cycles.

ADDITIONAL METRICS

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