LATINOS TRADING

BACKTEST REPORT

Backtest #47737 · 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, posting an -11.23% return with a negative Sharpe ratio of -0.69. Only 25% of the four executed trades were profitable, exposing a severe structural flaw in the entry logic. With merely four trades in the sample, statistical significance is nonexistent, and the 24.12% maximum drawdown indicates extreme tail risk. The strategy is currently non-viable until the signal generation mechanism is fundamentally redesigned to avoid consecutive losses. Next, isolate the losing trades to audit the specific market conditions that triggered false breakouts.

ADDITIONAL METRICS

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