LATINOS TRADING

BACKTEST REPORT

Backtest #50572 · BTC-USD · EVO_EVOEVOEVOE_v1912

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_v1912 strategy on BTC-USD failed decisively, delivering an 11.23% loss with a negative Sharpe ratio and a catastrophic 24.12% drawdown. Statistical confidence in these results is negligible due to a sample size of only four trades, rendering the poor 25% win rate an outlier rather than a systemic flaw. The strategy generated no positive alpha during this simulation, suggesting the signal logic is misaligned with current market volatility. Immediate next steps require recalibrating entry thresholds or pausing deployment until a robust, larger-sample backtest confirms viability.

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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