LATINOS TRADING

BACKTEST REPORT

Backtest #51761 · BTC-USD · EVO_EVOEVOEVOE_v560

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_v560 backtest on BTC-USD shows severe underperformance with an -11.23% return and a negative Sharpe ratio of -0.69, indicating the strategy generated risk-adjusted losses rather than alpha. With only four total trades, the sample size is statistically insufficient to validate any signal logic, rendering the 25% win rate and 24.12% drawdown unreliable indicators of future behavior. The strategy failed to capture market moves while exposing capital to significant downside volatility, suggesting the current parameter set is misaligned with current BTC price action. We must discard this configuration immediately and re-run a stress test with adjusted entry filters to ensure robustness before considering live deployment.

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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