LATINOS TRADING

BACKTEST REPORT

Backtest #54927 · BTC-USD · EVO_EVOEVOEVOE_v1720

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_v1720 backtest on BTC-USD failed decisively, losing 11.23% of capital with a negative Sharpe ratio of -0.69. Only 25% of the four executed trades were profitable, indicating severe overfitting or a strategy fundamentally misaligned with current volatility. A maximum drawdown of 24.12% exposes significant tail risk, rendering the approach statistically unreliable given the extremely small sample size. Consequently, these results lack any predictive confidence and should be treated as an outlier rather than a signal for deployment. The immediate next step is to pause this iteration and expand the sample window to validate whether the loss stems from a specific market regime or a structural flaw in the logic.

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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