LATINOS TRADING

BACKTEST REPORT

Backtest #55460 · BTC-USD · EVO_EVOEVOEVOE_v2338

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_v2338 backtest on BTC-USD suffered a severe -11.23% return with a -0.69 Sharpe ratio, indicating a statistically unreliable failure. Such a low win rate of 25% across only four trades provides zero confidence in the strategy's robustness and suggests overfitting to noise rather than capturing alpha. The maximum drawdown of 24.12% reveals excessive volatility that would likely breach standard risk limits in a live environment. Before any further deployment, the model requires a rigorous walk-forward analysis on a larger sample size to validate if these losses are systematic or random anomalies.

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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