LATINOS TRADING

BACKTEST REPORT

Backtest #49696 · BTC-USD · EVO_EVOEVOEVOE_v846

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_v846 backtest on BTC-USD failed catastrophically with a -11.23% ROI and -0.69 Sharpe, driven by a meager 4 trades that cannot yield statistically significant insights. A 25% win rate alongside a 24.12% maximum drawdown indicates severe underperformance and high risk of ruin rather than any viable edge. Given the extremely low sample size, the strategy's poor metrics likely reflect random noise or an overfitting artifact rather than a systemic flaw in the logic. The immediate next step is to aggregate signal data across multiple market cycles to determine if the low trade count is a structural limitation or a temporary anomaly. Until robust historical data confirms otherwise, this parameter set remains statistically invalid for

ADDITIONAL METRICS

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