LATINOS TRADING

BACKTEST REPORT

Backtest #49862 · BTC-USD · EVO_EVOEVOEVOE_v1855

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_v1855 strategy failed catastrophically on BTC-USD, delivering an -11.23% ROI and a negative Sharpe ratio of -0.69. With only four trades executed, the 25% win rate and 24.12% maximum drawdown indicate severe overfitting or parameter instability rather than a robust edge. Statistical significance is impossible to determine given the microscopic sample size, rendering any performance metrics unreliable. The strategy must be discarded immediately and replaced with a simpler regime filter before risking live capital.

ADDITIONAL METRICS

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