LATINOS TRADING

BACKTEST REPORT

Backtest #46953 · BTC-USD · EVO_EVOEVOEVOG_v501

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_EVOEVOEVOG_v501 strategy on BTC-USD failed catastrophically, delivering an -11.23% return with a -0.69 Sharpe ratio and a crushing 24.12% drawdown. A mere 25% win rate across only four trades suggests severe overfitting or a fundamental flaw in the signal logic during this specific regime. With such a tiny sample size, the statistical confidence is negligible, rendering any extrapolation of future performance highly unreliable. The next step is to run a robustness test across multiple market cycles to verify if these losses are persistent anomalies or isolated events. This backtest indicates the strategy requires a complete structural overhaul before 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**

Generated 2026-09-01T02:20:15Z · latinostrading.com