LATINOS TRADING

BACKTEST REPORT

Backtest #47296 · BTC-USD · EVO_EVOEVOEVOE_v1842

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_v1842 backtest on BTC-USD shows severe inefficiency, failing to generate positive alpha with a -11.23% ROI and a negative Sharpe ratio of -0.69. A meager win rate of 25% paired with only four trades renders the statistical evidence inconclusive and the observed 24.12% drawdown highly unstable. The strategy likely suffers from overfitting or parameter instability on this specific timeframe, as such a high loss rate on a small sample size is not yet a definitive failure but a clear warning signal. Re-running the simulation with increased transaction costs or a wider stop-loss threshold is the immediate next step to validate robustness before any 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**

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