LATINOS TRADING

BACKTEST REPORT

Backtest #28005 · BTC-USD · EVO_EVOEVOEVOE_v2075

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_v2075 strategy on BTC-USD is fundamentally broken, yielding a -11.23% ROI with a -0.69 Sharpe ratio and severe 24.12% drawdown. The abysmal 25% win rate confirms the logic fails to capture directional alpha, while the four-trade sample size renders these results statistically insignificant and prone to variance noise. Relying on such sparse data for live deployment is reckless, as the signal-to-noise ratio is too low to trust the edge. A concrete next step is to expand the backtest window to include at least 100 trades to validate if the negative expectancy holds across broader market regimes before discarding the model entirely.

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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