LATINOS TRADING

BACKTEST REPORT

Backtest #36688 · BTC-USD · EVO_EVOEVOEVOE_v1837

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_v1837 strategy on BTC-USD failed to preserve capital, delivering an -11.23% ROI with a negative Sharpe ratio of -0.69. With only four trades executed, the 25% win rate and 24.12% drawdown lack statistical significance and suggest a severe overfitting or parameter instability issue. The sample size is too small to discern whether the loss stems from market regime mismatch or flawed logic rather than random noise. A robust next step involves stress-testing this specific parameter set across different volatility regimes to validate if the poor performance is repeatable or an outlier. This analysis remains educational and does not constitute investment advice.

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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