LATINOS TRADING

BACKTEST REPORT

Backtest #46952 · 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 decisively with an -11.23% ROI and a negative Sharpe ratio of -0.69, indicating severe underperformance against a risk-free benchmark. A catastrophic 24.12% maximum drawdown and a dismal 25.0% win rate across only four trades suggest the model is overfitting to noise rather than capturing genuine market inefficiencies. With such a tiny sample size, statistical confidence is nonexistent, and the results cannot be generalized or expected to repeat. The strategy requires immediate parameter re-optimization or a complete logic overhaul before any live deployment is considered.

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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