LATINOS TRADING

BACKTEST REPORT

Backtest #55795 · BTC-USD · EVO_EVOEVOEVOE_v2415

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_v2415 strategy generated a -11.23% return with a negative Sharpe ratio of -0.69 on only four trades, rendering statistical significance impossible. A 25% win rate paired with a 24.12% maximum drawdown indicates severe underperformance relative to the risk taken, likely due to overfitting or poor parameter selection on BTC-USD. With such a limited sample size, any observed performance is noise rather than a reliable edge, making the strategy statistically unviable. The next step is to widen the backtest window or adjust entry thresholds to accumulate sufficient trade data for a robust mean-reversion analysis.

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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