LATINOS TRADING

BACKTEST REPORT

Backtest #33268 · BTC-USD · EVO_EVOEVOGG1R_v461

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 backtest for BTC-USD reveals a statistically insignificant strategy with only four trades, resulting in an unacceptable -11.23% loss and a negative Sharpe ratio of -0.69. A mere 25% win rate coupled with a deep 24.12% drawdown indicates severe overfitting or a fundamental flaw in the EVO_EVOEVOGG1R_v461 logic, as the sample size is too small to derive reliable alpha. No specific trades should be executed until the strategy is re-evaluated with a larger dataset or modified parameters to improve risk-adjusted returns. The next critical step is to run a robustness check across multiple historical periods to determine if the poor performance is regime-specific or systemic.

ADDITIONAL METRICS

CAGR	**-11.23%**
Sortino Ratio	**-0.39**
Turnover	**6.93x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8879.63**