LATINOS TRADING

BACKTEST REPORT

Backtest #35216 · BTC-USD · EVO_EVOEVOGG1R_v463

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_EVOEVOGG1R_v463 backtest on BTC-USD failed to generate alpha, yielding a negative return of 11.23% with a subpar Sharpe ratio of -0.69. With only four trades executed, the sample size is statistically insufficient to validate strategy robustness or dismiss noise. The catastrophic 25% win rate and 24.12% maximum drawdown suggest severe underperformance relative to market volatility. We must expand the testing horizon across multiple market regimes before deeming the logic flawed. Next, we should retest the parameters on a longer historical dataset to assess overfitting.

ADDITIONAL METRICS

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