LATINOS TRADING

BACKTEST REPORT

Backtest #35774 · BTC-USD · EVO_EVOEVOEVOE_v1828

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_v1828 backtest on BTC-USD produced a negative ROI of -11.23% and a Sharpe ratio of -0.69, driven by a dismal 25% win rate across only four executed trades. Such a limited sample size renders statistical confidence negligible, meaning these results are indistinguishable from random noise rather than a flawed strategy. The maximum drawdown of -24.12% indicates significant downside risk that likely stems from overfitting to a specific short-term market regime. Consequently, the most prudent next step is to discard this configuration and retest a simplified entry logic with higher volume thresholds to validate robustness.

ADDITIONAL METRICS

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