LATINOS TRADING

BACKTEST REPORT

Backtest #36554 · BTC-USD · EVO_EVOEVOEVOE_v2166

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_v2166 backtest on BTC-USD is statistically insignificant due to only four trades, rendering the negative ROI and poor Sharpe ratio unreliable indicators of failure. A 25% win rate combined with a 24% maximum drawdown suggests the strategy lacks robustness in current volatility, likely overfitting to a narrow dataset. Without sufficient trade volume, any observed loss could easily be noise rather than a systemic flaw in the logic. The next step is to expand the test period or introduce a filter, such as volume thresholds, to ensure the strategy generates enough signals for a valid statistical assessment.

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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