LATINOS TRADING

BACKTEST REPORT

Backtest #37216 · BTC-USD · EVO_EVOEVOEVOE_v2070

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_v2070 backtest on BTC-USD failed statistically, delivering an -11.23% ROI with a negative Sharpe ratio of -0.69. A mere 25% win rate and a 24.12% maximum drawdown across only four trades indicate severe overfitting rather than genuine alpha. Such a sparse sample size renders these metrics meaningless for predicting live performance or establishing risk parameters. The strategy likely suffered from excessive complexity relative to the short data window, causing it to capture noise instead of trends. The immediate next step is to reduce indicator sensitivity and retest on a longer historical period 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**

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