LATINOS TRADING

BACKTEST REPORT

Backtest #40509 · BTC-USD · EVO_EVOEVOEVOE_v2377

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_v2377 strategy on BTC-USD failed significantly, delivering an 11.23% loss with a negative Sharpe ratio of 0.69. Only one out of four trades was a winner, resulting in a severe 24.12% peak-to-trough drawdown. Such a small sample size of four trades lacks statistical confidence and likely reflects overfitting or extreme market conditions rather than a flawed strategy logic. The next step is to run a walk-forward analysis on a longer historical dataset to validate whether the loss is regime-specific or a fundamental flaw.

ADDITIONAL METRICS

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