LATINOS TRADING

BACKTEST REPORT

Backtest #52266 · BTC-USD · EVO_EVOEVOEVOE_v1689

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_v1689 strategy generated a -11.23% return with a 25% win rate across only four trades, rendering the Sharpe ratio of -0.69 and 24.12% drawdown statistically insignificant. Such a minimal sample size precludes any meaningful inference on strategy robustness or risk-adjusted performance. The execution logic appears overly sensitive to noise, failing to capture trend momentum while incurring excessive friction costs. We must expand the sample by widening the backtest horizon or adjusting entry thresholds to validate the logic. Until statistical significance is achieved, deployment remains a high-risk proposition requiring further parameter optimization.

ADDITIONAL METRICS

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