LATINOS TRADING

BACKTEST REPORT

Backtest #47678 · BTC-USD · EVO_EVOEVOEVOE_v700

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_v700 strategy on BTC-USD failed to generate alpha, posting an -11.23% ROI with a negative Sharpe ratio of -0.69. With only four trades executed, the 25% win rate and 24.12% maximum drawdown lack statistical significance and suggest overfitting or poor parameter selection. The sample size is insufficient to draw reliable conclusions about the strategy's robustness under varying market conditions. We must re-evaluate the underlying logic and expand the backtesting horizon to gather enough data points for validation.

ADDITIONAL METRICS

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