LATINOS TRADING

BACKTEST REPORT

Backtest #50130 · BTC-USD · EVO_EVOEVOEVOE_v1882

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_v1882 strategy on BTC-USD failed decisively, registering a -11.23% ROI and a negative Sharpe ratio of -0.69 due to a catastrophic -24.12% drawdown. With only four trades executed, the sample size is statistically insignificant, rendering the 25% win rate meaningless and the risk profile unquantifiable. The strategy likely suffered from overfitting or poor parameter selection, leading to an inability to capture market momentum while incurring excessive losses. A concrete next step is to reduce trade frequency or widen stop-loss thresholds to prevent the severe capital erosion observed in this simulation. Investors should treat these results as a warning signal rather than a definitive assessment of the strategy's

ADDITIONAL METRICS

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