LATINOS TRADING

BACKTEST REPORT

Backtest #47299 · BTC-USD · EVO_EVOEVOEVOE_v1842

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_v1842 backtest on BTC-USD shows a 11.23% loss with a -0.69 Sharpe ratio, driven by a 24.12% drawdown across only four trades. A 25% win rate indicates the signal logic failed to capture meaningful alpha in this environment, likely due to overfitting or poor regime adaptation. With such a small sample size, statistical confidence is negligible, making the negative ROI unreliable as a definitive performance metric. The primary next step is to expand the dataset to include multiple market cycles and retest the strategy to validate its robustness.

ADDITIONAL METRICS

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