LATINOS TRADING

BACKTEST REPORT

Backtest #52714 · BTC-USD · EVO_EVOEVOEVOE_v1957

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_v1957 backtest on BTC-USD is statistically insignificant due to only four trades, rendering the negative ROI and poor Sharpe ratio unreliable. A 25% win rate with a maximum drawdown of 24.12% suggests severe overfitting or a flaw in the entry logic rather than true market inefficiency. We must expand the sample size by testing across multiple market regimes before drawing conclusions on strategy viability. The next step is to optimize entry filters to reduce false signals and validate performance on a longer historical dataset. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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

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