LATINOS TRADING

BACKTEST REPORT

Backtest #55936 · BTC-USD · EVO_EVOEVOEVOE_v2358

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_v2358 backtest on BTC-USD failed to generate alpha, delivering an 11.23% loss with a negative Sharpe ratio of 0.69. Only four trades occurred, creating severe statistical noise that renders the 25% win rate and 24.12% drawdown unreliable indicators of strategy quality. This sample size is insufficient to validate any signal logic, suggesting the parameters are either misaligned with current volatility or overfitted to historical outliers. We must widen the lookback period and test alternative volatility filters to stabilize entry triggers before redeploying capital. No further trading should occur until the equity curve shows consistent risk-adjusted returns across multiple market regimes.

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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