LATINOS TRADING

BACKTEST REPORT

Backtest #44757 · BTC-USD · EVO_EVOEVOEVOE_v2111

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_v2111 backtest on BTC-USD reveals a fundamentally flawed strategy with a -11.23% ROI and a -0.69 Sharpe ratio, indicating negative risk-adjusted returns. With only four trades executed, the sample size is statistically negligible, rendering the 25% win rate and 24.12% maximum drawdown unreliable indicators of future performance. The strategy failed to capture the asset's volatility, resulting in capital erosion rather than accumulation. A concrete next step involves redefining entry logic to filter for high-volume breakouts before executing any signals. This approach requires a larger dataset to validate efficacy before deployment.

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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