LATINOS TRADING

BACKTEST REPORT

Backtest #34069 · BTC-USD · EVO_EVOEVOEVOE_v706

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 backtest for the EVO_EVOEVOEVOE_v706 strategy on BTC-USD shows a negative ROI of -11.23%, with a Sharpe ratio of -0.69, indicating underperformance. A win rate of 25% suggests the strategy had some profitable trades, albeit with high drawdowns of 24.12%. With a sample size of 4 trades, the statistical confidence is limited, and a more robust sample or adjustment in parameters could provide better outcomes. Next, consider optimizing the stop-loss level or modifying the entry conditions to mitigate drawdowns, while also exploring different backtesting methodologies to find a more effective strategy.

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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