LATINOS TRADING

BACKTEST REPORT

Backtest #34111 · BTC-USD · EVO_EVOEVOEVOE_v721

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_v721 strategy on BTC-USD demonstrated severe inefficiency, delivering an -11.23% ROI with a critically low 25% win rate and a 24.12% maximum drawdown across only four trades. Such a minimal sample size renders the Sharpe ratio of -0.69 statistically insignificant, offering no reliable signal of future performance. The strategy clearly failed to generate positive alpha during this period, exposing capital to unnecessary volatility without adequate reward. We must expand the backtest horizon or refine entry logic to achieve a statistically robust dataset before any live deployment is considered.

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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