LATINOS TRADING

BACKTEST REPORT

Backtest #53939 · BTC-USD · EVO_EVOEVOEVOE_v1711

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_v1711 strategy on BTC-USD failed to generate alpha, posting an -11.23% ROI and a negative Sharpe of -0.69, indicating underperformance against a risk-free rate. With only four trades executed, the 25% win rate and 24.12% maximum drawdown lack statistical significance and cannot support robust trend validation. This severe drawdown suggests the entry logic is poorly calibrated to current volatility, leading to premature exits or false breakouts. We must recalibrate stop-loss placement and filter entry signals to reduce exposure during low-volume consolidation periods. The next step is a parameter optimization run focusing on trade frequency reduction to improve risk-adjusted returns.

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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