LATINOS TRADING

BACKTEST REPORT

Backtest #44754 · 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 strategy failed decisively on BTC-USD, delivering an -11.23% ROI and a negative Sharpe ratio of -0.69 amidst a 24.12% drawdown. With only four trades executed, the statistical signal is negligible, rendering the 25% win rate meaningless for institutional decision-making. Such a low trade count prevents any reliable assessment of variance or robustness, suggesting the logic is either overfitted to noise or fundamentally flawed. Immediate action requires adjusting entry filters or abandoning the parameter set entirely before risking live capital.

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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