LATINOS TRADING

BACKTEST REPORT

Backtest #29631 · BTC-USD · EVO_EVOEVOEVOE_v557

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_v557 strategy on BTC-USD shows severe degradation with an -11.23% ROI and -0.69 Sharpe ratio, indicating poor risk-adjusted performance. A critically low 25% win rate and 24.12% max drawdown suggest the model fails to capture trend momentum effectively. With only four total trades, the sample size is statistically insignificant, rendering these metrics unreliable for live deployment. The strategy lacks robustness and requires significant re-engineering of signal logic to improve directional accuracy. Next, increase the trade count via lower timeframe analysis to validate the edge before any further optimization.

ADDITIONAL METRICS

CAGR	**-11.23%**
Sortino Ratio	**-0.39**
Turnover	**6.93x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8879.63**