LATINOS TRADING

BACKTEST REPORT

Backtest #55145 · BTC-USD · EVO_EVOEVOEVOE_v1806

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_v1806 backtest on BTC-USD suffered a severe -11.23% ROI with a negative Sharpe ratio of -0.69, driven by a meager 25% win rate across only four trades. A maximum drawdown of 24.12% indicates significant downside exposure that outweighs the limited upside potential within this sample. With such a low trade count, the statistical noise likely drowns out any genuine alpha, rendering performance metrics unreliable for institutional deployment. The strategy fails to generate consistent directional bias, suggesting the signal logic is misaligned with current market microstructure. The next step is to expand the lookback window or adjust entry thresholds to filter out low-probability trades before retesting.

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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