LATINOS TRADING

BACKTEST REPORT

Backtest #56151 · BTC-USD · EVO_EVOEVOEVOG_v501

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_EVOEVOEVOG_v501 backtest on BTC-USD demonstrates severe underperformance, yielding a negative ROI of -11.23% and a Sharpe ratio of -0.69, which indicates a strategy generating returns worse than risk-free assets. With only four total trades and a dismal 25.0% win rate, the statistical significance is negligible, rendering the maximum drawdown of 24.12% an unreliable predictor of live volatility. The data suggests the current logic fails to capture market momentum and exposes the portfolio to excessive downside risk during this sample period. Immediate action requires a parameter sweep to optimize entry thresholds and a rigorous walk-forward analysis to validate any improvements before redeployment.

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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