LATINOS TRADING

BACKTEST REPORT

Backtest #36194 · BTC-USD · EVO_EVOEVOEVOE_v770

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

This backtest for BTC-USD using the EVO_EVOEVOEVOE_v770 strategy shows a severe failure, delivering an ROI of -11.23% with a negative Sharpe ratio of -0.69 and a catastrophic 24.12% maximum drawdown. The strategy executed only four trades with a dismal 25% win rate, providing an insufficient sample size to establish any statistical confidence in its parameters. The extreme drawdown relative to the trade count suggests the entry logic is misaligned with current volatility regimes or suffers from overfitting to historical noise. We must discard this configuration immediately and retest with a more conservative stop-loss structure or a fundamentally different signal generator.

ADDITIONAL METRICS

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

Generated 2026-08-25T03:03:16Z · latinostrading.com