LATINOS TRADING

BACKTEST REPORT

Backtest #38714 · BTC-USD · EVO_EVOEVOEVOE_v846

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_v846 backtest on BTC-USD reveals a severely underperforming strategy with a negative ROI of 11.23% and a Sharpe ratio of -0.69, indicating a net loss relative to risk. With only four trades executed, the sample size is statistically insufficient to derive meaningful conclusions or confirm a systematic flaw. The maximum drawdown of 24.12% suggests significant volatility exposure, while a 25% win rate confirms the system is failing to generate alpha. Given the lack of statistical significance, the immediate next step is to either discard the current logic or expand the backtest to a multi-year dataset to validate parameters.

ADDITIONAL METRICS

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

Generated 2026-08-30T11:24:55Z · latinostrading.com