LATINOS TRADING

BACKTEST REPORT

Backtest #39118 · BTC-USD · EVO_EVOEVOEVOE_v1689

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_v1689 strategy on BTC-USD failed decisively with a -11.23% ROI and a -0.69 Sharpe ratio, indicating a severe lack of edge. A mere 25% win rate across only four trades renders the statistical significance of these metrics negligible and prone to extreme variance. The strategy also suffered a 24.12% maximum drawdown, suggesting poor risk management or overfitting to a specific volatility regime. Given the tiny sample size, no definitive conclusion on performance can be drawn without further data. The immediate next step is to expand the backtest window and increase trade volume to validate or reject the strategy's 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 2026-08-30T14:37:38Z · latinostrading.com