LATINOS TRADING

BACKTEST REPORT

Backtest #45657 · BTC-USD · EVO_EVOEVOEVOE_v560

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_v560 strategy failed on BTC-USD, delivering a negative ROI and a poor Sharpe ratio due to an extreme 24.12% drawdown. Such a 25% win rate across only four trades indicates a severe lack of statistical confidence and makes the negative performance a statistical anomaly rather than a robust signal. The strategy likely suffered from overfitting to recent noise or a parameter mismatch with the current market regime. We must pause deployment and retest with adjusted volatility filters or a broader lookback period to validate logic before risking capital again.

ADDITIONAL METRICS

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

Generated 2026-08-31T07:33:26Z · latinostrading.com