LATINOS TRADING

BACKTEST REPORT

Backtest #49861 · BTC-USD · EVO_EVOEVOEVOE_v1855

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_v1855 strategy failed on BTC-USD, delivering an 11.23% loss with a negative Sharpe ratio of 0.69 due to a dismal 25% win rate. With only four trades executed, the statistical sample is too small to draw reliable conclusions about the strategy's robustness or true edge. The 24.12% maximum drawdown suggests poor risk management during adverse price movements, making capital preservation a critical failure point. I will re-run the backtest with tightened stop-loss logic and a minimum trade filter to ensure statistical significance before deployment.

ADDITIONAL METRICS

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

Generated 2026-08-31T22:05:34Z · latinostrading.com