LATINOS TRADING

BACKTEST REPORT

Backtest #51774 · BTC-USD · EVO_EVOEVOEVOE_v577

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_v577 backtest on BTC-USD failed catastrophically, delivering an -11.23% ROI with only four trades executed. A negative Sharpe ratio of -0.69 and a 24.12% maximum drawdown indicate severe underperformance relative to the baseline, while a 25% win rate suggests the entry logic is fundamentally flawed. The statistical confidence is negligible due to the extremely low sample size, rendering these metrics unreliable predictors of future performance. We must discard this strategy configuration immediately and either refine the signal generation logic or revert to a proven baseline.

ADDITIONAL METRICS

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

Generated 2026-09-01T23:55:58Z · latinostrading.com