LATINOS TRADING

BACKTEST REPORT

Backtest #52653 · 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 strategy on BTC-USD failed catastrophically with a negative ROI of 11.23% and a win rate of only 25% across just four trades. Such a small sample size renders the Sharpe ratio of -0.69 statistically meaningless and precludes any reliable assessment of the alpha. The maximum drawdown of 24.12% indicates severe vulnerability to volatility, suggesting the logic is ill-suited for current market conditions. We must discard this configuration immediately and avoid deploying live capital until the underlying signal logic is fundamentally restructured.

ADDITIONAL METRICS

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

Generated 2026-09-02T11:11:43Z · latinostrading.com