LATINOS TRADING

BACKTEST REPORT

Backtest #55834 · BTC-USD · EVO_EVOEVOEVOE_v2258

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_v2258 strategy failed on BTC-USD, delivering an -11.23% return with a negative Sharpe ratio of -0.69 and a catastrophic 25% win rate. Extremely low trade volume of only four executions renders these statistics statistically insignificant and likely reflective of overfitting or a flawed signal condition. The substantial 24.12% drawdown indicates severe exposure without adequate risk controls, confirming the strategy is currently unprofitable. Given the insufficient data sample, immediate deployment is inadvisable, and the primary next step is to increase the backtest lookback period to gather sufficient trade data.

ADDITIONAL METRICS

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

Generated 2026-09-03T00:53:31Z · latinostrading.com