LATINOS TRADING

BACKTEST REPORT

Backtest #44986 · BTC-USD · EVO_EVOEVOEVOE_v2098

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_v2098 strategy failed on BTC-USD, delivering an 11.23% loss with a negative Sharpe ratio of -0.69 and a dismal 25% win rate. The maximum drawdown of 24.12% indicates severe volatility exposure, exacerbated by an insufficient sample of only four trades that precludes any statistical confidence. This single execution suggests the logic is currently misaligned with market structure or requires drastic parameter tuning. Before redeploying capital, stress-test the strategy across multiple bull and bear regimes to validate robustness beyond this outlier.

ADDITIONAL METRICS

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

Generated 2026-09-01T11:28:38Z · latinostrading.com