LATINOS TRADING

BACKTEST REPORT

Backtest #50692 · BTC-USD · EVO_EVOEVOEVOE_v1991

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_v1991 strategy on BTC-USD failed, delivering an -11.23% ROI and a Sharpe of -0.69 across only four trades. With such a negligible sample size, the 25% win rate and 24.12% drawdown lack statistical significance and could easily be noise. The severe underperformance suggests the signal logic is misaligned with current volatility or lacks proper filtering. We must reject this parameter set immediately and run a robust sensitivity analysis on entry thresholds to avoid capital erosion.

ADDITIONAL METRICS

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

Generated 2026-09-01T11:43:48Z · latinostrading.com