LATINOS TRADING

BACKTEST REPORT

Backtest #36275 · BTC-USD · EVO_EVOWEBIDEA_v373

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 backtest reveals a statistically insignificant failure for BTC-USD due to only four trades, rendering the negative Sharpe ratio and steep 24% drawdown unrepresentative of true strategy risk. The 25% win rate suggests the entry logic failed to capture volatility, likely due to over-optimization on recent data rather than flawed market mechanics. We cannot extrapolate these results to real capital given the tiny sample size creates high variance and unreliable confidence intervals. The next step is to run a walk-forward analysis across multiple market regimes to validate if the strategy possesses robustness or simply overfits to noise.

ADDITIONAL METRICS

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

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