LATINOS TRADING

BACKTEST REPORT

Backtest #37049 · BTC-USD · EVO_EVOWEBIDEA_v376

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_EVOWEBIDEA_v376 backtest on BTC-USD demonstrates significant failure with a negative ROI of -11.23% and a Sharpe ratio of -0.69, indicating the strategy lost more than it gained relative to risk. With only four trades executed, the statistical sample is insufficient to validate the 25% win rate or the severe 24.12% maximum drawdown, rendering these metrics statistically insignificant. The strategy clearly failed to capture the asset's volatility while incurring substantial capital erosion, suggesting the signal logic is either misaligned with current market structure or overly sensitive to noise. The next logical step is to run a parameter optimization on the entry thresholds and increase the minimum trade count requirement

ADDITIONAL METRICS

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