LATINOS TRADING

BACKTEST REPORT

Backtest #37156 · BTC-USD · EVO_EVOWEBIDEA_v346

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_v346 backtest on BTC-USD demonstrates severe underperformance with a negative ROI of -11.23% and a Sharpe ratio of -0.69. A mere four trades and a 25% win rate indicate a statistically insignificant sample size that cannot support any robust confidence in the strategy's viability. The strategy failed to filter out adverse market conditions, evidenced by a maximum drawdown of 24.12% against the initial capital. Given the high volatility of Bitcoin, the current signal logic likely requires stricter confirmation thresholds to reduce false positives. We must expand the sample by running an optimized parameter search before deploying live capital.

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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