LATINOS TRADING

BACKTEST REPORT

Backtest #37947 · 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 failed to generate alpha, recording a negative ROI of -11.23% and a Sharpe ratio of -0.69. With only four trades executed, the low win rate of 25.0% and 24.12% maximum drawdown render these statistical metrics highly unreliable and prone to overfitting. The strategy's logic likely lacks sufficient robustness to survive current market volatility, resulting in significant capital erosion. We must reject this parameter set immediately and prioritize expanding the sample size by backtesting across multiple market regimes. A revised signal filter incorporating volume confirmation or time-of-day constraints is required before redeployment.

ADDITIONAL METRICS

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