LATINOS TRADING

BACKTEST REPORT

Backtest #56446 · BTC-USD · EVO_EVOWEBIDEA_v385

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_v385 backtest on BTC-USD failed catastrophically, delivering a negative ROI of 11.23% and a Sharpe ratio of -0.69 with a maximum drawdown exceeding 24%. Such a poor win rate of 25% across only four trades indicates severe overfitting or a fundamental logic flaw rather than genuine market inefficiency. With such a minimal sample size, the statistical power is virtually nonexistent, making any performance metrics unreliable for capital allocation decisions. We must immediately halt deployment and revisit the entry logic to reduce frequency and eliminate the excessive volatility that drove the 24% drawdown. The next step is to retrain the strategy on a longer historical window with stricter filters to validate if the core logic

ADDITIONAL METRICS

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