LATINOS TRADING

BACKTEST REPORT

Backtest #53462 · BTC-USD · EVO_EVOWEBIDEA_v355

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_v355 backtest on BTC-USD failed to generate alpha, posting an 11.23% drawdown with a negative Sharpe ratio of 0.69. Only four trades occurred, creating insufficient statistical power to validate the strategy's edge or reliability. A mere 25% win rate and a 24.12% maximum drawdown indicate severe underperformance against the benchmark. The sample size is too small to draw definitive conclusions about regime robustness or parameter stability. We must broaden the parameter grid or restrict execution to higher volatility regimes 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**