LATINOS TRADING

BACKTEST REPORT

Backtest #32240 · BTC-USD · EVO_EVOWEBIDEA_v373

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_v373 strategy on BTC-USD failed to generate alpha, posting an ROI of -11.23% and a negative Sharpe ratio of -0.69. With only four total trades and a 25.0% win rate, the sample size is statistically insignificant, making it impossible to distinguish genuine skill from random noise. The 24.12% maximum drawdown indicates poor risk management, as the strategy allowed losses to compound without adequate protective stops. The core issue appears to be a lack of edge in the entry logic, resulting in a final capital of $8879.63 that underperforms simple holding. Next, expand the backtest window to at least one hundred trades to establish statistical confidence before considering any parameter adjustments.

ADDITIONAL METRICS

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