LATINOS TRADING

BACKTEST REPORT

Backtest #37511 · BTC-USD · EVO_WEBIDEA_v454

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_WEBIDEA_v454 backtest on BTC-USD reveals a failed strategy with a -11.23% ROI and a negative Sharpe ratio of -0.69, driven by a dismal 25% win rate across only four trades. With such a minimal sample size, the statistical confidence is negligible, rendering the 24.12% maximum drawdown unrepresentative of long-term performance rather than a definitive failure metric. While the logic might capture specific micro-movements, the lack of consistency and profitability suggests the entry filters are too aggressive or misaligned with current market volatility. A concrete next step is to widen the entry thresholds and reduce position sizing to filter out noise before re-running a longer historical simulation for validation.

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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