LATINOS TRADING

BACKTEST REPORT

Backtest #37942 · 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 strategy on BTC-USD failed catastrophically with an -11.23% return and a negative Sharpe ratio of -0.69, indicating a severe underperformance against a buy-and-hold benchmark. Only 25% of the four executed trades were profitable while a 24.12% drawdown suggests poor risk management during volatile periods. Such a tiny sample size of four trades renders these statistics statistically insignificant and unreliable for generalizing strategy behavior. The strategy likely lacks robustness to current market conditions and requires immediate parameter optimization or a complete logic overhaul. Re-run a backtest with increased slippage and transaction cost models to stress-test the entry and exit rules before any live deployment.

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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