LATINOS TRADING

BACKTEST REPORT

Backtest #45853 · BTC-USD · EVO_EVOWEBIDEA_v376

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 strategy generated a negative return of 11.23% with a Sharpe ratio of -0.69, indicating poor risk-adjusted performance. A 25.0% win rate combined with a 24.12% maximum drawdown shows the entry logic frequently captures adverse price action without sufficient profit potential to offset losses. With only four total trades, the sample size is statistically insignificant, making it impossible to confirm whether these results reflect genuine strategy failure or random variance. The primary issue is likely an overly aggressive entry signal that lacks adequate stop-loss protection or trend confirmation. The next step is to expand the backtest period to at least 100 trades and refine the entry criteria to improve the win rate above 50% before any

ADDITIONAL METRICS

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