LATINOS TRADING

BACKTEST REPORT

Backtest #51085 · BTC-USD · EVO_WEBIDEA_v145

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

This backtest reveals a severely undercapitalized sample of only four trades, rendering the negative ROI and poor Sharpe ratio statistically insignificant. The 24.12% drawdown indicates excessive volatility tolerance for current market conditions, likely due to aggressive position sizing on failed signals. A 25% win rate suggests the core logic is failing to capture the prevailing trend, necessitating a review of entry filters before redeployment. We must expand the lookback window and retest with lower leverage to confirm if the strategy's edge is merely noise or a genuine structural flaw. The immediate next step is to run a Monte Carlo simulation to assess the probability of survival under extended drawdowns.

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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