LATINOS TRADING

BACKTEST REPORT

Backtest #56954 · 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 underperformed significantly, delivering a -11.23% ROI with a negative Sharpe ratio of -0.69. Only 25% of the four executed trades were profitable, indicating severe signal inaccuracy or poor entry timing during the tested period. The maximum drawdown of 24.12% suggests the strategy lacks sufficient risk controls for volatile crypto markets. Given the extremely low sample size of just four trades, any statistical confidence in the backtest results is negligible and prone to overfitting. The immediate next step is to increase the backtest lookback period to gather enough data points for meaningful performance evaluation and parameter robustness checks.

ADDITIONAL METRICS

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