LATINOS TRADING

BACKTEST REPORT

Backtest #57165 · BTC-USD · EVO_WEBIDEA_v62

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_v62 backtest on BTC-USD failed decisively, delivering a negative ROI of 11.23% and a Sharpe ratio of 0.69 driven by a razor-thin 25% win rate. With only four trades executed, the sample size is statistically insufficient to draw reliable conclusions or estimate true strategy parameters. The catastrophic 24.12% maximum drawdown indicates severe exposure to adverse price action, likely exacerbated by overfitting to a tiny dataset. No actionable conclusions can be drawn without significantly increasing the lookback period and trading frequency. Re-running the test with a broader historical range and tighter volatility filters is the required next step 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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