LATINOS TRADING

BACKTEST REPORT

Backtest #56528 · BTC-USD · EVO_EVOWEBIDEA_v346

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_EVOWEBIDEA_v346 backtest on BTC-USD failed significantly, posting a negative ROI of -11.23% and a Sharpe ratio of -0.69. With only four trades executed, the statistical sample is too small to derive any meaningful confidence in the strategy's viability. The 25% win rate combined with a 24.12% maximum drawdown indicates a high-frequency, low-probability approach that is currently misaligned with market conditions. Before reallocating capital, we must re-optimize entry filters to address the poor win rate and reduce overfitting risk. The immediate next step is to expand the lookback period or adjust stop-loss logic to improve risk-adjusted returns.

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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