LATINOS TRADING

BACKTEST REPORT

Backtest #34504 · BTC-USD · EVO_GG1RSISNIP_v1051

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_GG1RSISNIP_v1051 strategy on BTC-USD failed catastrophically, delivering an 11.23% loss with a negative Sharpe ratio of -0.69. A 25% win rate alongside a 24.12% maximum drawdown indicates severe overfitting or flawed entry logic on such a volatile asset. With only four trades executed, the statistical confidence is negligible, rendering these metrics unreliable for live deployment. We must discard this parameter set and re-run a backtest with reduced position sizing and tighter stop-losses to validate robustness.

ADDITIONAL METRICS

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