LATINOS TRADING

BACKTEST REPORT

Backtest #35373 · BTC-USD · EVO_GG1RSISNIP_v1363

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_v1363 backtest on BTC-USD exhibits severe underperformance, recording a -11.23% ROI and a negative Sharpe ratio of -0.69 due to a catastrophic 24.12% maximum drawdown. With a dismal 25.0% win rate across only four total trades, the strategy lacks the statistical robustness required for institutional deployment, suggesting a high probability of overfitting or parameter instability. The extreme volatility observed in this small sample size renders any conclusion regarding long-term efficacy statistically insignificant and unreliable. Immediate parameter optimization is required to filter false signals, followed by a rigorous walk-forward analysis to validate robustness before reconsidering allocation.

ADDITIONAL METRICS

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