LATINOS TRADING

BACKTEST REPORT

Backtest #35744 · BTC-USD · EVO_GG1RSISNIP_v264

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_v264 backtest on BTC-USD reveals severe underperformance with a negative ROI of 11.23% and a Sharpe ratio of 0.69, indicating a highly unfavorable risk profile. With only four trades executed, the 25% win rate and 24% maximum drawdown lack statistical significance and likely reflect overfitting or random noise rather than a robust edge. The strategy failed to capture market momentum effectively, resulting in substantial capital erosion relative to the initial position size. Given the extremely low sample size, confidence in these results is negligible, and the observed metrics cannot be generalized to live trading conditions. The immediate next step is to increase the simulation timeframe to gather sufficient trade data or

ADDITIONAL METRICS

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