LATINOS TRADING

BACKTEST REPORT

Backtest #36488 · 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 demonstrates severe underperformance with an -11.23% ROI and a negative Sharpe ratio of -0.69, indicating a strategy that lost money per unit of risk taken. Such a low win rate of 25% across only four trades is statistically insignificant and likely reflects overfitting or a broken signal logic rather than a robust market edge. The maximum drawdown of 24.12% suggests that even small sample sizes can produce extreme volatility, making current risk parameters unsustainable for live deployment. Given the insufficient trade history, any performance metrics are unreliable and cannot support institutional allocation decisions. The immediate next step is to expand the backtesting window to at least 500 trades or

ADDITIONAL METRICS

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

Generated 2026-08-26T06:26:54Z · latinostrading.com