LATINOS TRADING

BACKTEST REPORT

Backtest #37680 · BTC-USD · EVO_GG1RSISNIP_v76

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_v76 backtest on BTC-USD reveals a fundamentally flawed strategy with a negative 11.23% ROI and a Sharpe ratio of -0.69, indicating severe risk-adjusted underperformance. Only 25% of the four trades were winners, and the account suffered a maximum drawdown of 24.12%, which is unacceptable for institutional risk parameters. With merely four trades in the sample, statistical confidence is negligible, rendering any trend interpretation unreliable and prone to overfitting. The strategy fails to adapt to market volatility, likely triggering premature exits on normal corrections rather than capturing meaningful moves. We must discard this parameter set and retest with wider stop-loss thresholds and a minimum of 1,000

ADDITIONAL METRICS

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