LATINOS TRADING

BACKTEST REPORT

Backtest #43863 · BTC-USD · EVO_GG1RSISNIP_v1584

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_v1584 backtest on BTC-USD failed decisively with an -11.23% return and a 25% win rate across only four trades, rendering the -0.69 Sharpe ratio statistically meaningless due to extreme sample insufficiency. The strategy suffered a severe 24.12% peak-to-trough drawdown, indicating poor risk-adjusted behavior and potential overfitting to a narrow historical window. With such low trade frequency, the results lack the robustness required for institutional deployment or reliable mean reversion assumptions. We must reject this parameter set immediately and broaden the search space by testing varied entry filters or switching to a trend-following approach.

ADDITIONAL METRICS

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

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