LATINOS TRADING

BACKTEST REPORT

Backtest #49913 · BTC-USD · EVO_GG1RSISNIP_v1298

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_v1298 backtest on BTC-USD failed decisively, delivering an -11.23% ROI with a negative Sharpe ratio of -0.69 due to a catastrophic 24.12% maximum drawdown. A win rate of 25% across only four trades indicates severe overfitting and a lack of statistical confidence, rendering these results statistically meaningless for live deployment. The strategy clearly suffered from excessive noise sensitivity or poor stop-loss logic during this specific volatility regime. Immediate next steps involve re-running the optimization with a stricter minimum trade count threshold to filter out low-sample-size artifacts. This approach is for educational analysis only and does not constitute investment advice.

ADDITIONAL METRICS

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