LATINOS TRADING

BACKTEST REPORT

Backtest #51718 · BTC-USD · EVO_GG1RSISNIP_v97

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_v97 backtest on BTC-USD failed decisively, losing 11.23% of capital with a negative Sharpe ratio of -0.69 and a severe 24.12% drawdown. Such a poor outcome is statistically unreliable given only four trades executed, rendering the 25% win rate and negative equity curve meaningless for live deployment. The strategy likely suffered from overfitting to a specific volatile regime or missed the primary trend entirely, resulting in excessive losses on incorrect directional bets. We must immediately discard these parameters and retest with stricter volatility filters or a different moving average lookback period to regain statistical validity.

ADDITIONAL METRICS

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