LATINOS TRADING

BACKTEST REPORT

Backtest #52176 · BTC-USD · EVO_GG1RSISNIP_v962

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_v962 strategy on BTC-USD failed catastrophically, delivering an -11.23% ROI and a negative Sharpe ratio of -0.69. With only four trades executed, the 25% win rate and 24.12% maximum drawdown indicate severe overfitting rather than a robust market edge. This tiny sample size provides negligible statistical confidence, rendering the results unreliable for institutional deployment. The next step is to backtest a simplified version over a longer historical period to validate whether the core logic survives a larger sample.

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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