LATINOS TRADING

BACKTEST REPORT

Backtest #34685 · BTC-USD · EVO_GG1RSISNIP_v1104

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_v1104 strategy on BTC-USD failed decisively with an -11.23% ROI and a 24.12% drawdown driven by only four trades, rendering the negative Sharpe of -0.69 statistically insignificant. A 25% win rate suggests the entry logic lacks robustness in current volatility, and the sparse sample size prevents any reliable inference of long-term performance. We must discard this specific parameter set immediately and re-test with tighter stop-losses and a broader lookback window to increase trade frequency. Until we achieve a minimum of 50 trades and a positive Sharpe ratio, no capital should be allocated to this variant.

ADDITIONAL METRICS

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

Generated 2026-08-21T03:58:06Z · latinostrading.com