LATINOS TRADING

BACKTEST REPORT

Backtest #35432 · BTC-USD · EVO_GG1RSISNIP_v264

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_v264 strategy on BTC-USD failed materially, returning -11.23% with a negative Sharpe ratio of -0.69, indicating a clear inability to generate risk-adjusted returns. With only four trades executed, the statistical sample is insufficient to validate any edge, and the 25% win rate combined with a 24.12% maximum drawdown suggests severe underperformance during volatile periods. The strategy's aggressive risk profile is unsustainable, likely due to a lack of robustness checks or overfitting to limited historical noise. Before redeployment, a thorough parameter sensitivity analysis and a significantly larger sample size backtest are mandatory to ensure statistical significance and economic viability.

ADDITIONAL METRICS

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

Generated 2026-08-21T19:24:19Z · latinostrading.com