LATINOS TRADING

BACKTEST REPORT

Backtest #37336 · BTC-USD · EVO_GG1RSISNIP_v9

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_v9 strategy on BTC-USD failed catastrophically, delivering an -11.23% return with a negative Sharpe ratio of -0.69 and a severe 24.12% drawdown. With only four trades executed, the statistical signal is noise rather than actionable alpha, rendering the 25% win rate meaningless for live deployment. The extreme drawdown suggests the entry logic lacks sufficient protection against high volatility regimes typical of Bitcoin. Immediate action requires parameter optimization or a complete pivot to a trend-following regime before any capital is committed again.

ADDITIONAL METRICS

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

Generated 2026-08-28T14:19:42Z · latinostrading.com