LATINOS TRADING

BACKTEST REPORT

Backtest #37735 · BTC-USD · EVO_GG1RSISNIP_v254

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_v254 backtest on BTC-USD demonstrates severe underperformance with an -11.23% ROI and a negative Sharpe ratio of -0.69. Statistical validity is critically low given only four trades executed, rendering the 25.0% win rate and 24.12% drawdown unreliable indicators of future behavior. The strategy failed to navigate recent volatility, suggesting the current signal logic lacks robustness in trending or choppy market conditions. Immediate action requires stress-testing alternative parameter sets or filtering conditions to improve risk-adjusted returns before live deployment.

ADDITIONAL METRICS

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

Generated 2026-08-29T16:46:27Z · latinostrading.com