LATINOS TRADING

BACKTEST REPORT

Backtest #38968 · BTC-USD · EVO_GG1RSISNIP_v941

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_v941 strategy failed on BTC-USD, delivering an 11.23% loss with a negative Sharpe ratio of -0.69 across only four trades. Such a small sample size renders statistical results unreliable, making the observed 25% win rate and 24.12% drawdown indistinguishable from random noise rather than a systematic flaw. The bot generated one signal that triggered a loss while the others expired, indicating a lack of conviction in the market conditions during the test period. Before redeploying capital, you must expand the backtest window to hundreds of trades to validate whether the logic holds or remains purely coincidental. A concrete next step is to run a rolling window analysis to identify specific market regimes where the strategy

ADDITIONAL METRICS

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

Generated 2026-08-30T13:33:10Z · latinostrading.com