LATINOS TRADING

BACKTEST REPORT

Backtest #52520 · BTC-USD · EVO_GG1RSISNIP_v1176

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_v1176 backtest on BTC-USD failed, delivering an 11.23% loss with a Sharpe ratio of -0.69 and a 24.12% drawdown. The strategy's 25% win rate across only four trades renders any statistical conclusion unreliable due to extreme sample size limitations. The high drawdown relative to total trades suggests a severe tail risk event rather than consistent underperformance. We must reject this parameter set immediately and avoid deploying it in live conditions. The concrete next step is to increase the backtest sample size by widening the lookback period to validate or discard the logic.

ADDITIONAL METRICS

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

Generated 2026-09-03T12:03:34Z · latinostrading.com