LATINOS TRADING

BACKTEST REPORT

Backtest #57014 · BTC-USD · EVO_GG1RSISNIP_v290

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_v290 strategy on BTC-USD failed catastrophically, delivering an -11.23% ROI and a negative Sharpe ratio of -0.69. With only four trades executed, the statistical sample is too small to validate any edge, rendering the 25% win rate and 24.12% maximum drawdown statistically insignificant. The strategy lacks robustness under current volatility, suggesting the entry logic is flawed or requires heavy regularization. Immediate action is to backtest with a larger historical dataset to confirm if this underperformance is a parameter issue or a structural failure. Do not deploy live capital until the signal logic is re-optimized against a minimum of one thousand historical trades.

ADDITIONAL METRICS

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

Generated 2026-09-04T14:53:30Z · latinostrading.com