LATINOS TRADING

BACKTEST REPORT

Backtest #48407 · BTC-USD · EVO_GG1RSISNIP_v1061

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_v1061 strategy failed on BTC-USD, generating an -11.23% ROI with a negative Sharpe ratio of -0.69. A mere 4 trades and a 25.0% win rate provide insufficient statistical confidence to validate any signal logic. The 24.12% maximum drawdown indicates excessive volatility risk that exceeds acceptable institutional thresholds. Consequently, the current parameters are fundamentally flawed and cannot support live deployment. The immediate next step is to re-evaluate the entry filters and reduce position sizing to mitigate drawdown.

ADDITIONAL METRICS

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

Generated 2026-09-01T03:38:18Z · latinostrading.com