LATINOS TRADING

BACKTEST REPORT

Backtest #51690 · BTC-USD · EVO_GG1RSISNIP_v17

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_v17 strategy on BTC-USD failed catastrophically, posting an -11.23% ROI and a negative Sharpe ratio of -0.69 with a severe 24.12% drawdown. Such a negative return and an extremely low 25% win rate suggest the entry logic is fundamentally misaligned with current market volatility. The statistical significance is negligible because the sample size of only four trades is far too small to draw any reliable conclusions about the system's viability. This result indicates a structural flaw in the signal generation or an overfitting to historical data that does not replicate in live conditions. The immediate next step is to halt deployment and re-examine the parameter sensitivity to avoid further capital erosion.

ADDITIONAL METRICS

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

Generated 2026-09-02T14:10:38Z · latinostrading.com