LATINOS TRADING

BACKTEST REPORT

Backtest #37745 · BTC-USD · EVO_GG1RSISNIP_v342

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_v342 backtest on BTC-USD reveals a failed regime with an 11.23% loss and a negative Sharpe ratio, driven by a catastrophic 25% win rate and a 24.12% drawdown. Statistical confidence is negligible given only four trades, which renders the -11.23% equity reduction a potential outlier rather than a structural flaw. The strategy likely failed due to overfitting to a specific microstructure or poor stop-loss placement during high volatility. Immediate next steps require increasing the sample size with a longer historical window and recalibrating entry filters to exclude low-liquidity periods before redeployment.

ADDITIONAL METRICS

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

Generated 2026-08-29T16:35:53Z · latinostrading.com