LATINOS TRADING

BACKTEST REPORT

Backtest #49757 · BTC-USD · EVO_GG1RSISNIP_v1004

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 backtest for the EVO_GG1RSISNIP_v1004 strategy on BTC-USD shows a significant failure, with a negative ROI of -11.23% and a loss of capital from $10,000 to $8,879.63. Only one out of four trades was profitable, resulting in a dismal 25% win rate and a negative Sharpe ratio of -0.69. The maximum drawdown reached 24.12%, indicating severe volatility risk that the strategy failed to mitigate. Given the extremely small sample size of just four trades, these statistics lack statistical confidence and could easily be outliers. The next concrete step is to expand the backtest window to capture more market cycles and verify if this poor performance is a persistent flaw or a one-time anomaly.

ADDITIONAL METRICS

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

Generated 2026-08-31T21:31:56Z · latinostrading.com