LATINOS TRADING

BACKTEST REPORT

Backtest #28674 · BTC-USD · EVO_GG1RSISNIP_v1084

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_v1084 backtest on BTC-USD generated a -11.23% ROI with a negative Sharpe of -0.69, driven by three consecutive losing trades out of only four total. The 25% win rate and -24.12% max drawdown indicate the strategy failed to filter adverse market regimes, particularly during the Q1–Q2 2026 downtrend. Statistical confidence is extremely low given the n=4 sample size, rendering the win rate and Sharpe ratio statistically indistinguishable from noise. The sole winning trade in May recovered only a fraction of the prior losses, confirming poor risk-adjusted performance. A concrete next step is to expand the backtest window and increase the trade count, or to implement stricter regime filters to avoid entering during sustained

ADDITIONAL METRICS

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