LATINOS TRADING

BACKTEST REPORT

Backtest #35949 · BTC-USD · EVO_GG1RSISNIP_v12

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_v12 backtest on BTC-USD reveals a statistically insignificant strategy with only four trades yielding an 11.23% loss. A mere 25% win rate and a negative 0.69 Sharpe ratio indicate that the entry logic failed to capture volatility while suffering a severe 24.12% drawdown. This sample size is too small to confirm a systemic flaw, yet the loss of capital suggests the current parameters are misaligned with the asset's microstructure. I will re-run the simulation with a 15-minute interval to increase trade frequency and validate whether the signals generate alpha or pure noise.

ADDITIONAL METRICS

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