LATINOS TRADING

BACKTEST REPORT

Backtest #46727 · BTC-USD · EVO_EVOVELOCIT_v1522

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_EVOVELOCIT_v1522 backtest on BTC-USD shows severe underperformance with an ROI of -11.23% and a negative Sharpe ratio of -0.69, indicating that losses outweighed gains over the sample period. With only four trades executed, the statistical significance is critically low, rendering the observed 25% win rate and 24.12% maximum drawdown unreliable predictors of future behavior. The strategy likely overfit to noise or failed to adapt to recent market volatility, as evidenced by the substantial capital erosion from an unspecified initial amount down to $8,879.63. Before redeploying capital, I recommend expanding the backtest window to at least 200 trades to achieve a stable equity curve and validate the alpha generation logic. This cautious

ADDITIONAL METRICS

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