LATINOS TRADING

BACKTEST REPORT

Backtest #53613 · BTC-USD · EVO_EVOVELOCIT_v1528

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_v1528 strategy failed catastrophically on BTC-USD, delivering an -11.23% ROI with a negative Sharpe ratio of -0.69 and a brutal 24.12% drawdown. Such severe losses on only four trades suggest the parameters are severely overfitted to noise rather than capturing genuine market alpha. A 25% win rate indicates the entry logic lacks robustness, making the strategy statistically unreliable for institutional deployment. Immediate action requires pausing the bot and re-evaluating the volatility filters before any further capital allocation.

ADDITIONAL METRICS

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

Generated 2026-09-02T14:45:12Z · latinostrading.com