LATINOS TRADING

BACKTEST REPORT

Backtest #46726 · 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 strategy on BTC-USD failed to generate alpha, delivering an -11.23% ROI and a negative Sharpe ratio of -0.69. With only four trades, the 25% win rate and 24.12% maximum drawdown are statistically insignificant and likely reflect overfitting or random noise rather than genuine market inefficiency. The low trade count prevents any reliable assessment of risk-adjusted returns or consistency across different market regimes. A concrete next step is to backtest a reduced parameter set or introduce a volatility filter to avoid entering low-liquidity regimes. Until sample size increases, capital should remain unallocated to this specific configuration.

ADDITIONAL METRICS

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

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