LATINOS TRADING

BACKTEST REPORT

Backtest #50886 · 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 catastrophically, generating a negative ROI of 11.23% with a 24.12% drawdown. The statistical signal is noise because only four trades were executed, rendering the 25% win rate and negative Sharpe ratio of 0.69 meaningless for any confidence interval. The logic likely overfitted to a specific volatility regime or entered positions too aggressively during a downturn. Before re-running, reduce position sizing and expand the lookback period to ensure the strategy survives different market cycles.

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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