LATINOS TRADING

BACKTEST REPORT

Backtest #40206 · AMD · EVO_EVOVELOCIT_v1509

ROI	Sharpe	Win Rate	Max Drawdown
+87.88%	1.61	50.0%	-26.05%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy generated an 87.88 percent return with a Sharpe ratio of 1.61, yet this performance lacks statistical significance due to a sample size of only two trades. A 50 percent win rate combined with a 26.05 percent maximum drawdown reveals high volatility and inconsistent edge, suggesting the results are likely driven by luck rather than robust logic. The small sample size prevents reliable risk assessment and makes the observed metrics highly sensitive to individual trade outcomes. To improve confidence, extend the backtesting period to include at least fifty trades across different market regimes before considering deployment. This will provide a more accurate picture of the strategy's true risk-adjusted returns and stability.

ADDITIONAL METRICS

CAGR	**87.88%**
Sortino Ratio	**1.44**
Turnover	**4.59x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$18788.43**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.