LATINOS TRADING

BACKTEST REPORT

Backtest #55161 · SM · EVO_EVOEVOEVOE_v1811

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy shows a 46.62% ROI with a perfect 100% win rate across only two trades, but this sample size creates a statistical outlier rather than a reliable signal. A maximum drawdown of 32.83% indicates significant volatility risk that a single win cannot offset in a live environment. While the Sharpe ratio of 1.32 suggests good risk-adjusted returns, the lack of loss history prevents validation of the strategy's downside protection. We need to run a longer backtest or expand parameters to verify if the win rate holds under varied market conditions. Run a new backtest with extended lookback data to stress-test the entry logic against more market regimes.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**