LATINOS TRADING

BACKTEST REPORT

Backtest #46884 · SM · EVO_EVOEVOGG1R_v472

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

This backtest shows a perfect 100% win rate but is statistically meaningless due to only two trades. A max drawdown of 32.83% reveals severe volatility that the strategy failed to manage effectively. The 1.21 Sharpe ratio appears inflated by the tiny sample size and single-directional results. We must run a walk-forward analysis on rolling windows to validate robustness before live deployment. The current parameters lack resilience against adverse market regimes.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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