LATINOS TRADING

BACKTEST REPORT

Backtest #47034 · SM · EVO_EVOEVOEVOE_v539

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

The strategy generated a 41.20% return and maintained a 100% win rate, but the sample size of only two trades renders these performance metrics statistically insignificant and prone to extreme variance. While the positive Sharpe ratio of 1.21 suggests favorable risk-adjusted returns in this short window, the 32.83% maximum drawdown indicates substantial volatility and capital risk that a robust system should not tolerate. Such a high win rate with minimal trades often signals overfitting to a specific market condition rather than a durable edge. To validate the approach, a new simulation must be executed with increased trade frequency and varied market regimes to ensure the strategy is not merely capturing a random anomaly.

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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