LATINOS TRADING

BACKTEST REPORT

Backtest #47410 · SM · EVO_EVOEVOEVOE_v847

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 on SM achieved a perfect 100% win rate and 41.20% ROI, yet the sample size of only two trades renders these metrics statistically meaningless. A 32.83% drawdown despite total wins suggests extreme volatility or aggressive position sizing that creates hidden risk. The low trade count prevents any reliable assessment of strategy robustness or market adaptability. We must increase the backtest horizon or reduce trade frequency to validate whether this performance is genuine or a statistical anomaly. The immediate next step is to run a longer simulation with adjusted entry filters to confirm if the alpha persists beyond a mere lucky coincidence.

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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