

LATINOS TRADING

BACKTEST REPORT



Backtest #52083 · SM · EVO_EVOWEBIDEA_v415

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 achieved a 100% win rate with +46.62% ROI, yet the single-trade sample size renders these metrics statistically insignificant and prone to severe overfitting. A maximum drawdown of 32.83% indicates extreme volatility risk that is not captured by the low trade count. Relying on two data points creates a false sense of security where a single outlier could invert the entire equity curve. You must expand the backtest window and introduce walk-forward analysis to validate if the edge persists across different market regimes before deployment.

ADDITIONAL METRICS

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