LATINOS TRADING

BACKTEST REPORT

Backtest #52255 · SM · EVO_EVOEVOEVOE_v1681

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 backtest shows a perfect 100% win rate, but with only two trades, this statistical signal lacks sufficient confidence to validate the strategy's robustness. The massive drawdown of 32.83% reveals significant tail risk that the high Sharpe ratio of 1.32 fails to capture in such a limited sample. A perfect win count here likely indicates overfitting or a lucky outlier rather than a repeatable edge. Before deploying live capital, you must expand the test set to include at least 100 trades to ensure the strategy survives varied market regimes. Run a new simulation with adjusted parameters or a longer lookback period to stress-test the risk profile.

ADDITIONAL METRICS

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

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