LATINOS TRADING

BACKTEST REPORT

Backtest #37823 · SM · EVO_EVOWEBIDEA_v367

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 achieved a perfect 100% win rate but executed only two trades, rendering the 1.21 Sharpe ratio statistically insignificant due to extreme sample size bias. A 32.83% drawdown on such a small sample suggests high volatility exposure rather than genuine strategy inefficiency, making the 41.20% ROI misleading. The strategy likely overfitted to specific noise rather than capturing a robust market edge, as true institutional models require hundreds of trades to validate performance. We must run a longer backtest with expanded parameters or deploy a live paper account to gather sufficient data points before considering real capital allocation.

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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