LATINOS TRADING

BACKTEST REPORT

Backtest #45958 · SM · EVO_EVOWEBIDEA_v364

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 100% win rate on just two trades is statistically meaningless and masks a dangerous 32.83% maximum drawdown. While the 1.21 Sharpe ratio looks acceptable, it is inflated by the tiny sample size and high variance of the single losing period. This strategy likely overfits to specific market conditions rather than demonstrating robust alpha generation. You cannot validate edge with such a low trade frequency, making the results unreliable for live capital. Immediately increase the backtest period and trade count to establish a statistically significant baseline before further optimization.

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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