LATINOS TRADING

BACKTEST REPORT

Backtest #47071 · SM · EVO_EVOEVOEVOE_v820

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 delivered a 41.20% ROI with a perfect 100% win rate, yet the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting. A maximum drawdown of 32.83% exposes the system to substantial risk, while a Sharpe ratio of 1.21 suggests mediocre risk-adjusted returns relative to the volatility endured. The strategy appears to rely on survivorship bias or extreme luck rather than a robust edge, failing to demonstrate consistency across different market regimes. We must immediately run a walk-forward analysis on a longer dataset to validate if the signals hold beyond these isolated instances. Prioritizing sample size expansion and stress testing is essential before considering any live deployment of

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**