LATINOS TRADING

BACKTEST REPORT

Backtest #47823 · SM · EVO_EVOEVOEVOE_v743

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 backtest shows a +41.20% return with a perfect 100% win rate, yet the max drawdown of 32.83% and only two trades reveal extreme fragility. Such a short sample size lacks statistical significance, making the high Sharpe ratio of 1.21 unreliable for live deployment. The strategy likely overfit the historical period by capturing a specific, narrow price move rather than a robust trend. Before risking capital, we must expand the sample size with out-of-sample data and stress-test against different market regimes to confirm robustness.

ADDITIONAL METRICS

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