LATINOS TRADING

BACKTEST REPORT

Backtest #51520 · SM · EVO_EVOEVOEVOE_v778

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

This strategy's perfect win rate is statistically meaningless given only two trades, masking extreme volatility risk. While the 43.36% ROI looks attractive, the 32.83% max drawdown indicates severe equity curve fragility that standard Sharpe metrics fail to capture. Without sufficient trade frequency, we cannot validate the robustness of the signal logic or its ability to generalize across market regimes. The sample size is too small to distinguish between genuine alpha and random luck in this specific asset class. Immediate action requires re-running the backtest with extended historical data to stress-test entry conditions and ensure the strategy isn't overfitting to a narrow price range.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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