LATINOS TRADING

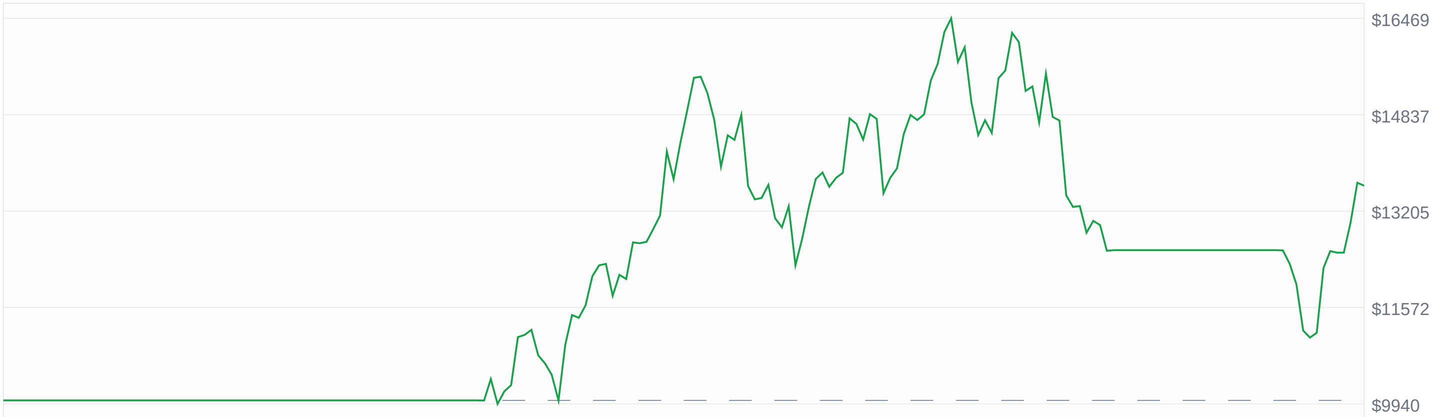
BACKTEST REPORT

Backtest #32196 · SM · EVO_EVOGG1RSIS_v432

ROI	Sharpe	Win Rate	Max Drawdown
+36.31%	1.12	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy produced a positive return with a high Sharpe ratio, but the 100% win rate is statistically meaningless given only two total trades. This extremely small sample size prevents any reliable inference about the model's robustness or true risk profile. The severe 32.83% maximum drawdown indicates a lack of adequate risk controls or stop-loss mechanisms during the testing period. Consequently, the current results are anecdotal rather than indicative of consistent alpha generation. The immediate next step is to extend the backtest window to include at least several hundred trades across multiple market regimes to establish statistical significance.

ADDITIONAL METRICS

CAGR	**36.31%**
Sortino Ratio	**0.82**
Turnover	**4.87x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13634.68**

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