LATINOS TRADING

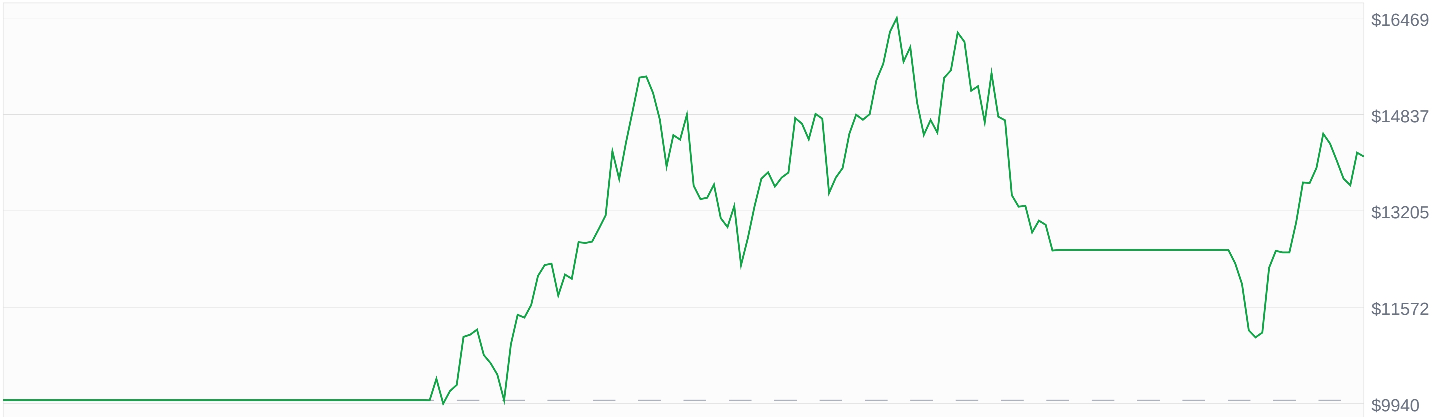
BACKTEST REPORT

Backtest #38915 · SM · EVO_EVOEVOEVOE_v759

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 +41.20% return on SM looks attractive, but a 100% win rate from only two trades is statistically meaningless and likely overfitting. The 1.21 Sharpe ratio is inflated by this tiny sample, masking the severe 32.83% drawdown that defines the true risk profile. This strategy lacks robustness because two data points cannot validate any edge or risk-adjusted performance. The immediate next step is to extend the backtest period to at least two hundred trades to establish statistical significance before considering any live deployment.

ADDITIONAL METRICS

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