LATINOS TRADING

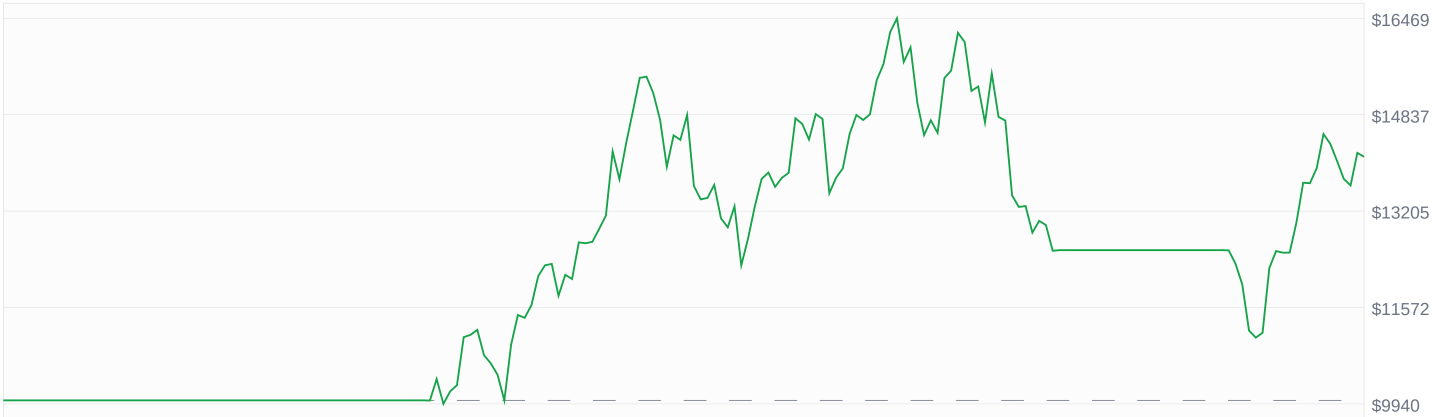
BACKTEST REPORT

Backtest #40706 · SM · EVO_EVOEVOEVOE_v1759

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 100% win rate on two trades is a statistical artifact, not a signal of skill, as the sample size is far too small to infer strategy edge. The +41.20% ROI and 1.21 Sharpe ratio look strong on the surface, but they are meaningless without a larger dataset to validate consistency. The 32.83% max drawdown is disproportionately high relative to the profit, indicating poor risk management or an outlier loss that the small sample masks. The strategy lacks statistical significance, and the results are likely driven by luck rather than a robust model. The next step is to extend the backtest over a much longer historical period with at least 50 trades to establish a reliable baseline for performance.

ADDITIONAL METRICS

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

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