LATINOS TRADING

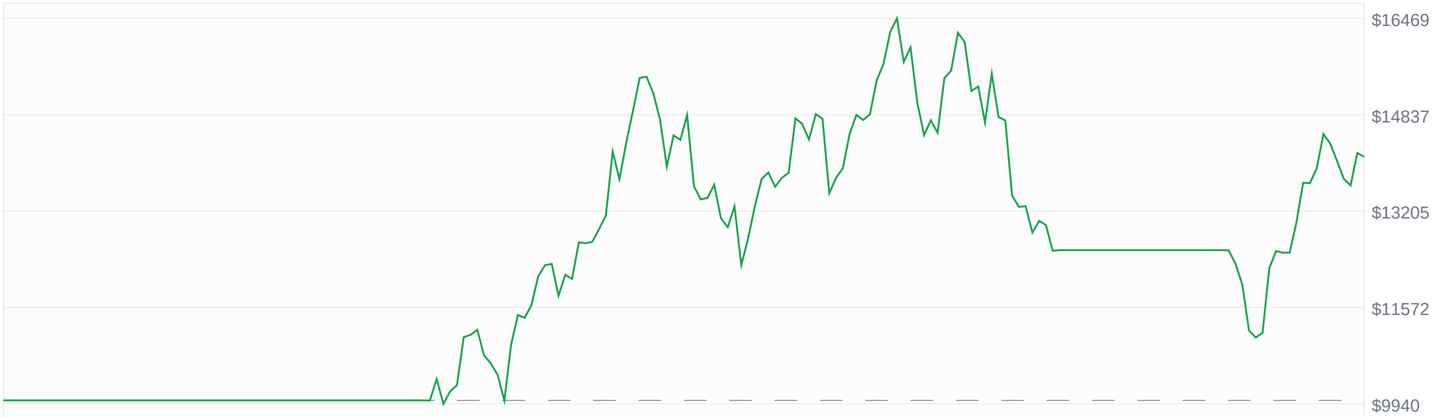
BACKTEST REPORT

Backtest #40819 · SM · EVO_EVOEVOEVOE_v2298

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 percent return and 1.21 Sharpe ratio look strong on paper, but the 100 percent win rate over just two trades is a statistical illusion. With such a tiny sample size, there is zero confidence in the strategy's true edge or its ability to survive market volatility. The 32.83 percent maximum drawdown is a severe warning sign that the risk management is either poorly calibrated or the strategy takes extreme positions to achieve those returns. This backtest proves nothing about long-term viability or robustness. The only concrete next step is to run a Monte Carlo simulation with at least one thousand iterations to establish a reliable distribution of outcomes and identify the true tail risk.

ADDITIONAL METRICS

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