LATINOS TRADING

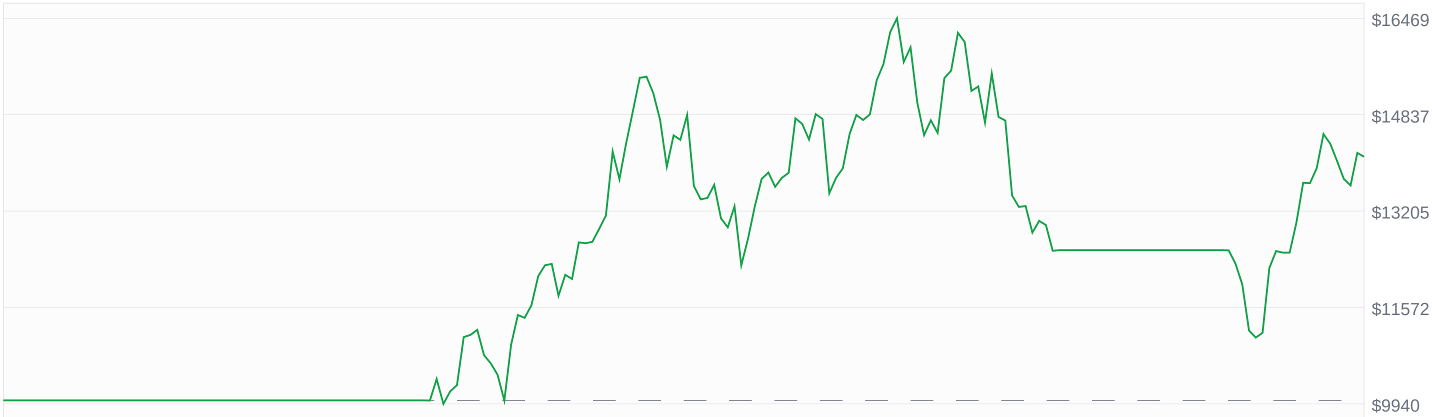
BACKTEST REPORT

Backtest #41048 · SM · EVO_EVOEVOEVOE_v1705

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 statistically meaningless and likely an artifact of a short backtest window rather than genuine predictive power. While the 41.20% ROI and 1.21 Sharpe ratio appear strong, the 32.83% maximum drawdown reveals extreme volatility that contradicts the low trade count. This sample size is far too small to establish statistical confidence in the strategy's edge or risk profile. The primary failure is the lack of sufficient data points to validate consistency or robustness against market noise. Extend the backtest period to at least one hundred trades to obtain a reliable assessment of the strategy's true performance and risk characteristics.

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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