LATINOS TRADING

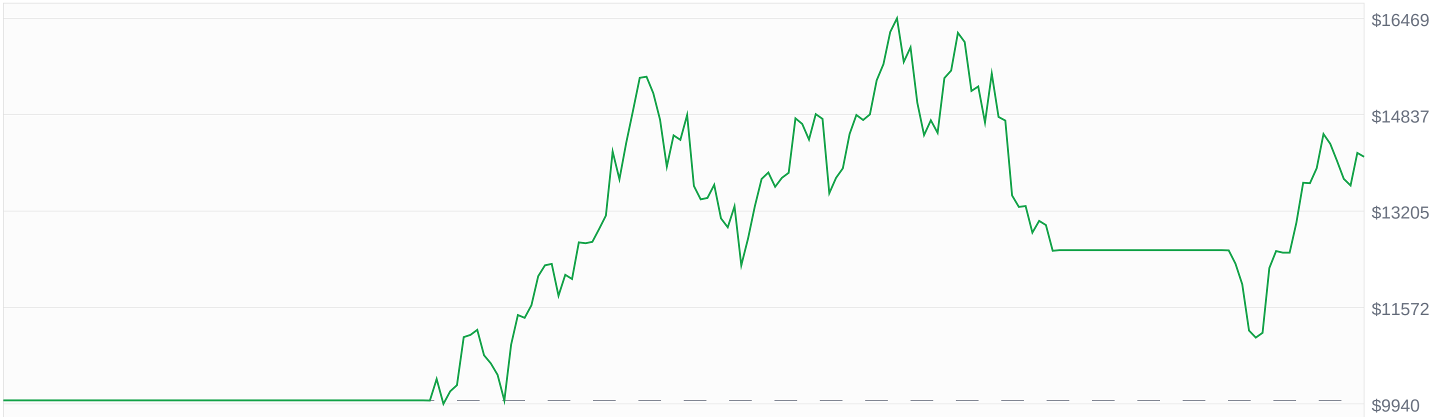
BACKTEST REPORT

Backtest #41479 · SM · EVO_EVOEVOEVOE_v1721

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

A 41.20% return with a 1.21 Sharpe ratio suggests strong initial momentum, but the 100% win rate over just two trades is statistically meaningless and likely overfits the specific market conditions of that period. The 32.83% maximum drawdown is disproportionately high relative to the gains, indicating severe tail risk that the small sample size completely masks from view. We cannot claim statistical confidence in this strategy's edge because two data points do not establish a reliable probability distribution for future performance. The immediate next step is to run an out-of-sample backtest on at least fifty additional trades to verify if the signal logic survives different volatility regimes before deploying capital.

ADDITIONAL METRICS

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