LATINOS TRADING

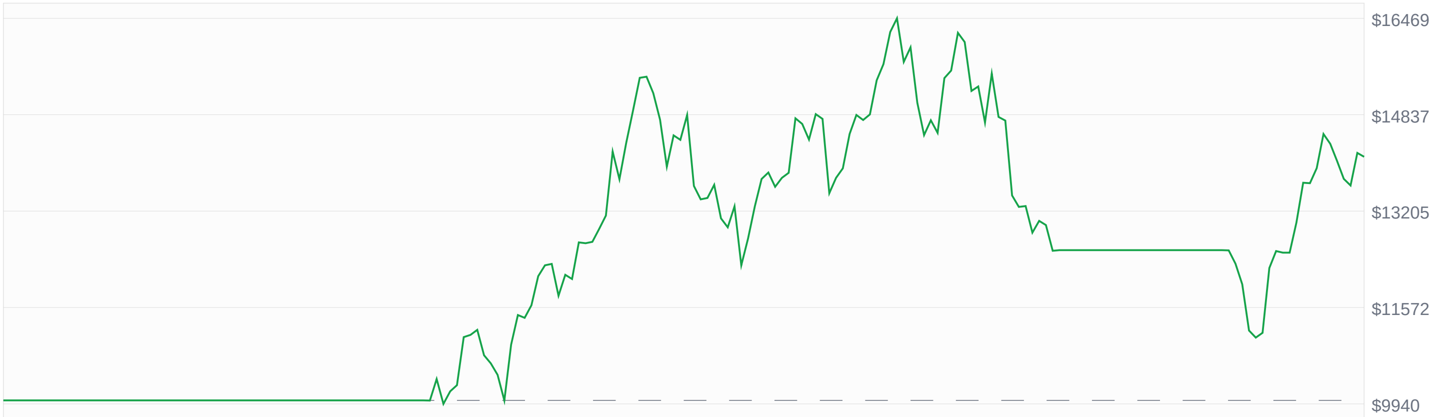
BACKTEST REPORT

Backtest #44040 · SM · EVO_EVOEVOEVOE_v1774

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 100% win rate on only two trades is statistically meaningless and likely an artifact of insufficient sample size, not genuine edge. The 32.83% max drawdown relative to the 41.20% return suggests severe volatility exposure that the small sample fails to properly stress test. With a Sharpe ratio of 1.21 based on such limited data, we cannot distinguish between luck and robust strategy performance. The primary weakness is the inability to validate risk management under adverse conditions due to the tiny trade count. The immediate next step is to extend the backtest window to include at least one full market cycle with significantly more trades to establish statistical significance before any capital allocation.

ADDITIONAL METRICS

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