LATINOS TRADING

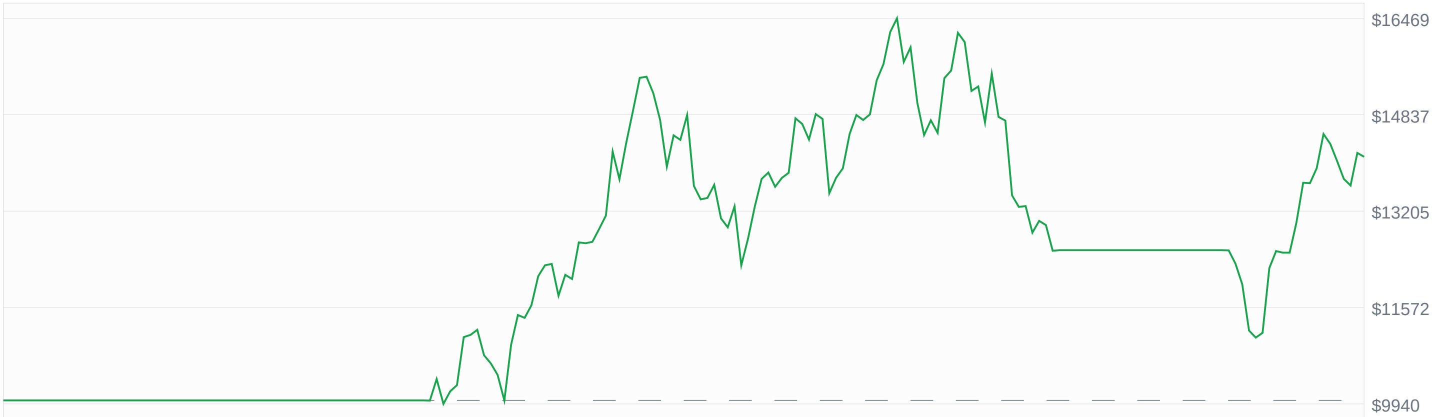
BACKTEST REPORT

Backtest #44047 · SM · EVO_EVOEVOEVOE_v1777

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 strategy generated a 41.20% return with a 1.21 Sharpe ratio, indicating strong risk-adjusted performance on the surface. However, the 100% win rate over only two trades is statistically meaningless and fails to prove robustness against market noise. The severe 32.83% drawdown highlights significant volatility and potential for capital erosion despite the small sample gain. This lack of statistical confidence means the results are likely a product of luck rather than a durable edge. The immediate next step is to extend the backtest period to at least one hundred trades to establish a reliable performance baseline.

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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