LATINOS TRADING

BACKTEST REPORT

Backtest #45514 · SM · EVO_EVOEVOEVOE_v1685

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% ROI and 100% win rate are statistically meaningless with only two trades, offering zero confidence in the Sharpe 1.21. The 32.83% max drawdown reveals severe volatility risk that the small sample masks entirely. This backtest fails to demonstrate robustness, as such a short history cannot validate the EVO_EVOEVOEVOE_v1685 strategy against market regime changes. The immediate next step is to extend the simulation period to at least 1,000 trades to establish meaningful statistical significance before considering deployment.

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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