LATINOS TRADING

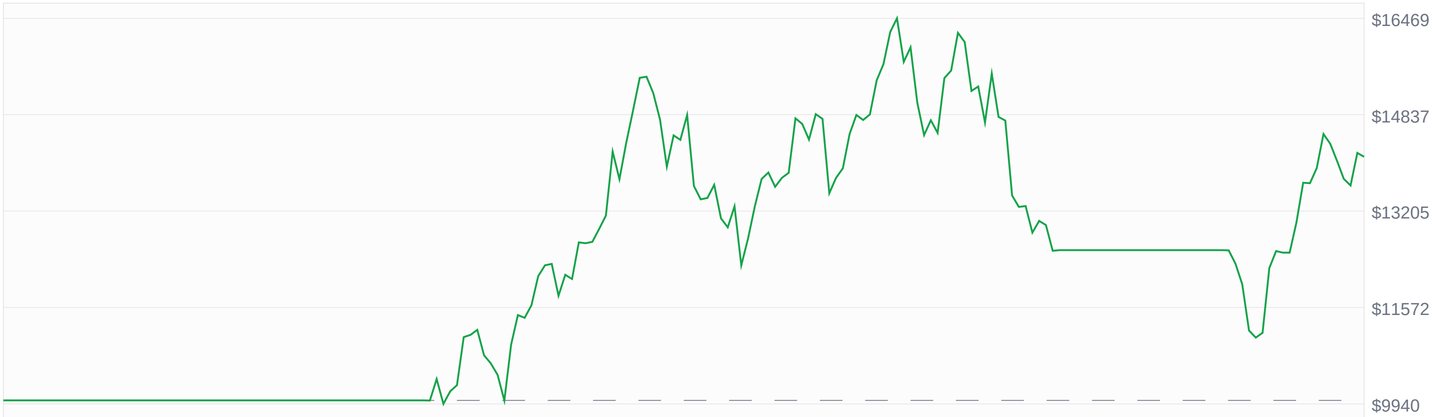
BACKTEST REPORT

Backtest #46881 · SM · EVO_EVOEVOGG1R_v470

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 delivered exceptional returns with a 100% win rate, yet this perfect record stems from a dangerously low sample size of only two trades, rendering the statistical confidence insufficient for institutional deployment. While the Sharpe ratio of 1.21 suggests reasonable risk-adjusted returns, the max drawdown of 32.83% exposes significant tail risk that a single sample cannot adequately quantify. The high final capital figure is misleading without broader data to validate consistency across different market regimes. We must expand the backtest window or adjust entry filters to generate a robust sample before live allocation.

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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