LATINOS TRADING

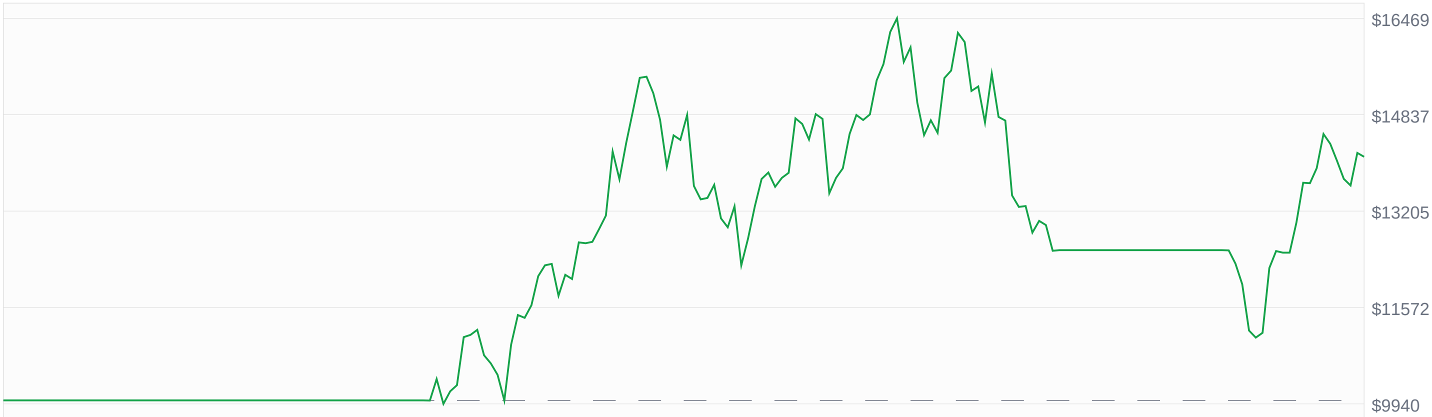
BACKTEST REPORT

Backtest #44227 · SM · EVO_EVOEVOEVOE_v1815

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 captured significant alpha with a 41.20 percent return and a 1.21 Sharpe ratio, though the 100 percent win rate is statistically meaningless due to the tiny sample of just two trades. The 32.83 percent maximum drawdown reveals severe tail risk that contradicts the high win rate, suggesting the model lacks robust risk controls. Confidence in this performance is negligible because two data points cannot validate any trend or consistency. The immediate next step is to expand the backtest window to at least 50 trades to establish a reliable statistical baseline before further optimization.

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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