LATINOS TRADING

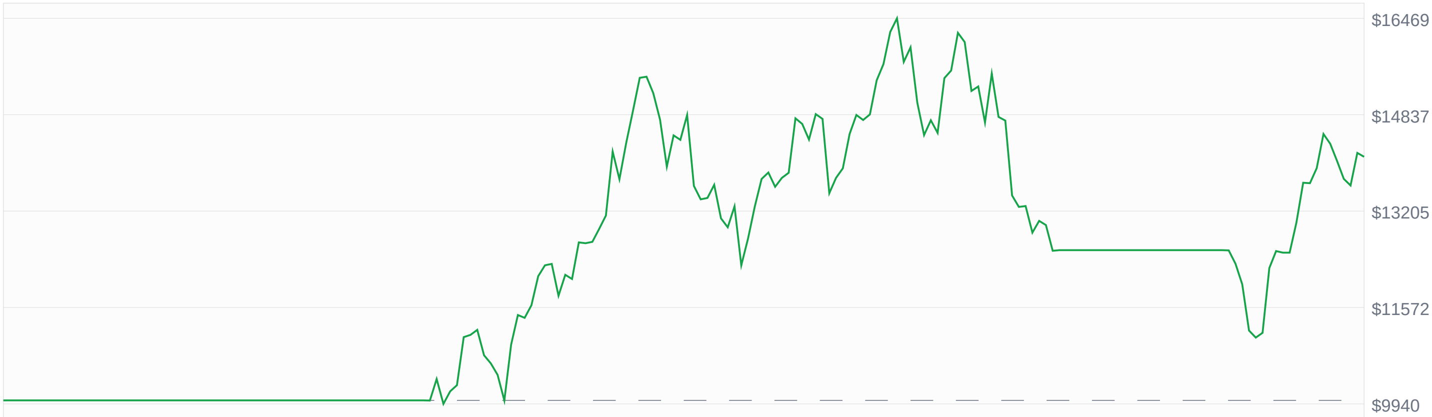
BACKTEST REPORT

Backtest #44717 · SM · EVO_EVOEVOEVOE_v2266

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 1.21 Sharpe ratio look strong on paper, but the 100% win rate is statistically meaningless with only two trades. A max drawdown of 32.83% on a sample size of two indicates severe volatility and potential overfitting to a specific market regime. We cannot claim statistical confidence or robust risk management until we observe at least fifty to one hundred trades to validate the strategy's consistency. The immediate next step is to extend the backtest period and increase the trade frequency to generate a larger, more reliable dataset for true performance evaluation.

ADDITIONAL METRICS

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