LATINOS TRADING

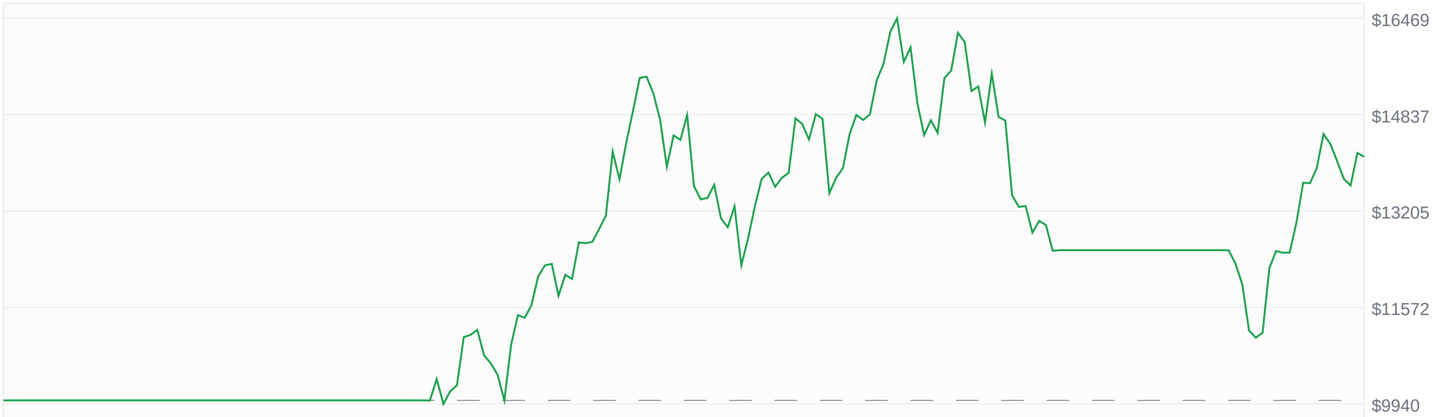
BACKTEST REPORT

Backtest #44788 · SM · EVO_EVOEVOEVOE_v2309

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 on SM appears strong, but the 100% win rate is statistically meaningless with only two trades. A Sharpe ratio of 1.21 is unreliable here because it is derived from an insufficient sample size to establish confidence. The 32.83% max drawdown indicates significant volatility risk that the small sample size fails to adequately stress-test. This strategy currently lacks robustness for live deployment due to the extreme overfitting risk of having just two data points. The immediate next step is to expand the backtesting period to include at least fifty trades to validate the strategy's statistical significance.

ADDITIONAL METRICS

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