LATINOS TRADING

BACKTEST REPORT

Backtest #47653 · SM · EVO_EVOEVOEVOG_v1674

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 achieved a perfect 100% win rate on a sample of only two trades, a statistic that lacks any meaningful statistical confidence and likely reflects extreme luck rather than robust logic. Despite generating a 41.20% return, the 32.83% maximum drawdown reveals severe risk concentration, indicating that the single loss would have wiped out a significant portion of the account equity. A Sharpe ratio of 1.21 appears respectable superficially but is misleading given the tiny number of observations and the high volatility inherent in the result. The core issue is the absence of stress testing across diverse market conditions, which prevents us from validating the edge. The immediate next step is to expand the backtest window with more

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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