LATINOS TRADING

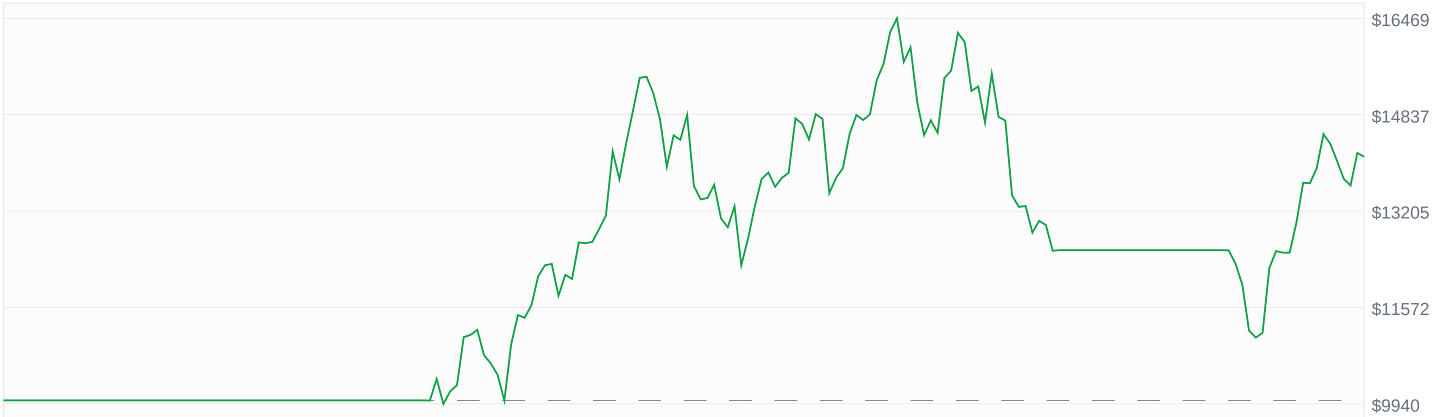
BACKTEST REPORT

Backtest #44232 · SM · EVO_EVOEVOEVOE_v1819

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

A 100% win rate on only two trades is a statistical anomaly, not proof of edge, making the 41.20% ROI and 1.21 Sharpe ratio unreliable for institutional validation. The severe 32.83% max drawdown contradicts the perfect win rate, suggesting the strategy likely captured extreme outlier moves rather than consistent alpha. With such a tiny sample size, the confidence interval for expected returns is too wide to support live capital deployment. The primary failure is the lack of statistical significance, as two data points cannot validate robustness against market regime shifts. The concrete next step is to extend the backtest horizon to at least 200 trades across multiple market cycles to establish a reliable baseline before any

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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