LATINOS TRADING

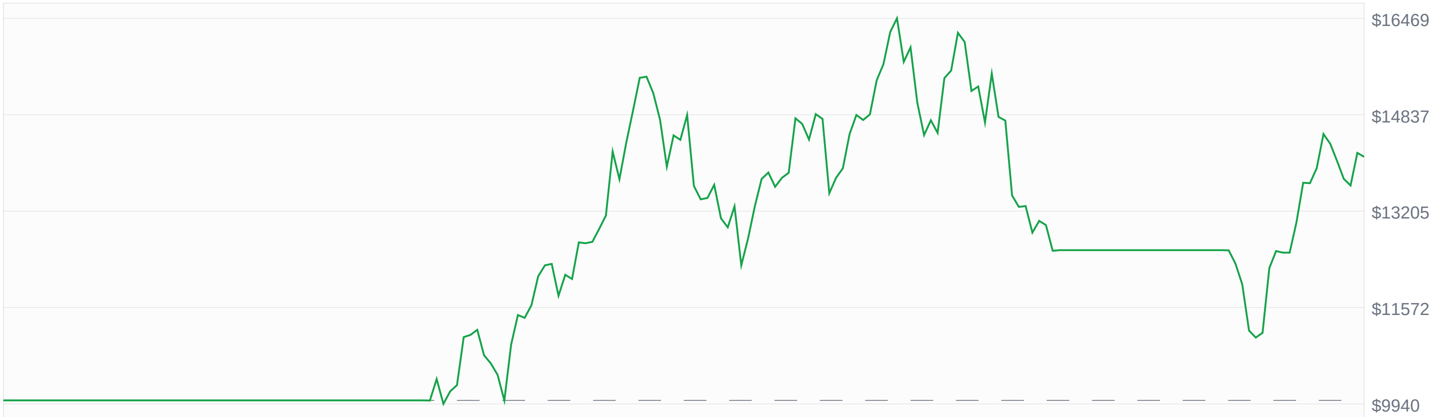
BACKTEST REPORT

Backtest #44961 · SM · EVO_EVOEVOEVOE_v2071

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 over only two trades provides zero statistical confidence, rendering the +41.20% ROI and 1.21 Sharpe ratio meaningless for performance attribution. The severe 32.83% max drawdown relative to the short sample indicates high volatility and potential overfitting to specific market conditions. This backtest lacks the trade frequency necessary to validate the EVO_EVOEVOEVOE_v2071 strategy against real-world slippage and liquidity constraints. The primary failure is the absence of a robust sample size to distinguish skill from luck in the SM asset class. Extend the simulation period to at least 500 trades to establish a reliable baseline for risk-adjusted returns.

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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