LATINOS TRADING

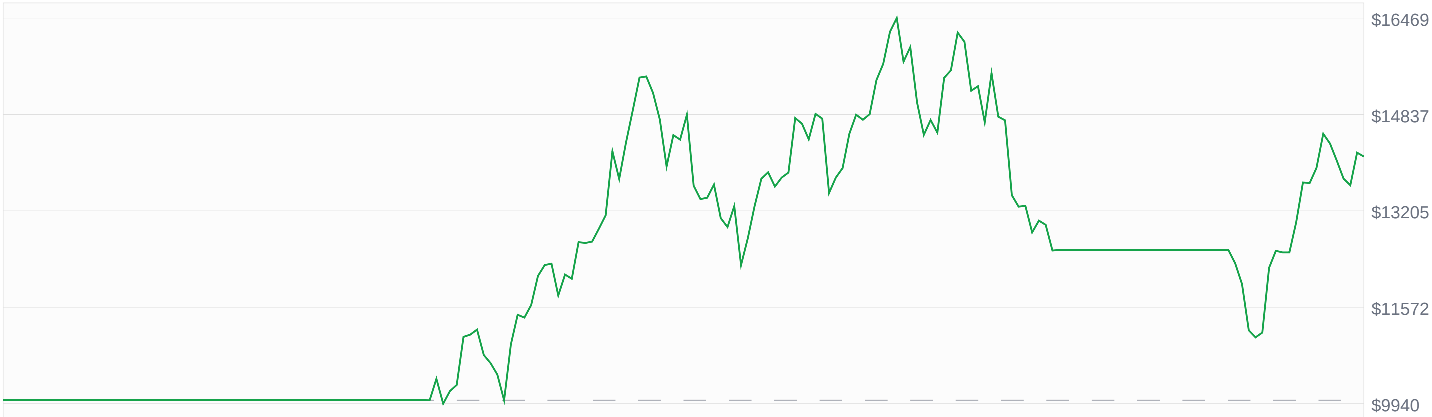
BACKTEST REPORT

Backtest #45992 · SM · EVO_EVOEVOEVOE_v2284

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 SM with only two trades is statistically meaningless and likely an artifact of a tiny sample. The 41.20% ROI looks impressive but the 32.83% max drawdown reveals severe tail risk that the Sharpe ratio of 1.21 fails to capture. You cannot trust this strategy’s edge without expanding the test period to at least fifty trades to establish true statistical confidence. The next step is to rerun this backtest over a multi-year window with realistic slippage and fee assumptions. This will show whether the high win rate holds up or if it was just a lucky streak.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.