LATINOS TRADING

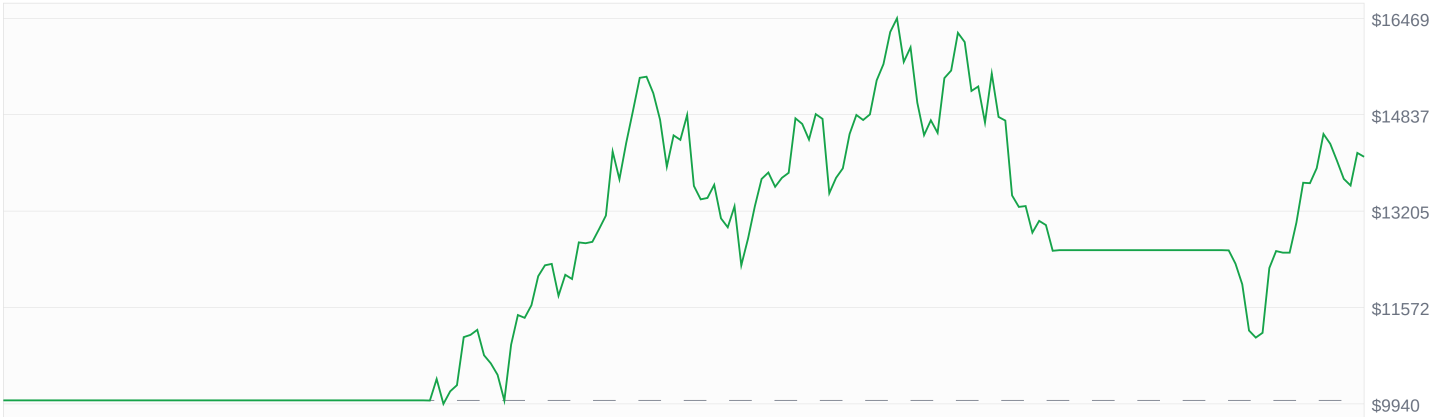
BACKTEST REPORT

Backtest #48752 · SM · EVO_EVOEVOEVOE_v2304

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 100% win rate and +41.20% ROI are statistical artifacts of a two-trade sample, offering zero confidence in strategy robustness. A 32.83% maximum drawdown is severe and indicates high volatility risk that the Sharpe ratio of 1.21 fails to fully capture due to insufficient data points. The strategy likely captured a single favorable trend but lacks proof of consistency or risk management under adverse conditions. Do not trust the equity curve as evidence of alpha; it is an anomaly. The immediate next step is to extend the backtest period to at least five years of daily data to establish a statistically valid baseline.

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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