LATINOS TRADING

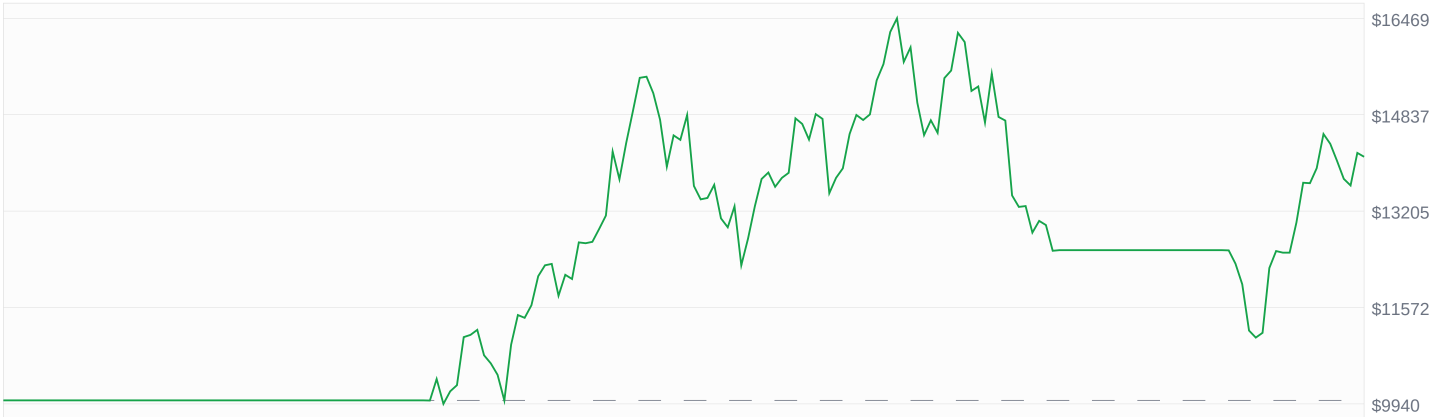
BACKTEST REPORT

Backtest #49438 · SM · EVO_EVOEVOEVOE_v1829

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 statistically meaningless with only two trades, offering zero confidence in strategy robustness. A Sharpe ratio of 1.21 is similarly unreliable due to the tiny sample size, while the 32.83% max drawdown exposes severe risk concentration. The strategy likely captured a single favorable anomaly rather than demonstrating consistent alpha. Next, run a Monte Carlo simulation over 500 synthetic paths to estimate true drawdown distributions and validate if the edge persists under different market regimes.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**