LATINOS TRADING

BACKTEST REPORT

Backtest #45321 · SM · EVO_EVOEVOEVOE_v2367

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 +41.20% ROI and 1.21 Sharpe ratio appear strong but are statistically meaningless due to the tiny sample of only two trades. A 100% win rate on two executions provides zero confidence in the strategy's robustness or future consistency. The 32.83% max drawdown is disproportionately high relative to the gains, indicating severe volatility risk that the small sample size masks. This backtest fails to demonstrate edge, as two trades cannot validate the EVO_EVOEVOEVOE_v2367 logic against market noise. The immediate next step is to extend the simulation period to include at least one hundred trades to establish statistical significance before any capital allocation.

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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