LATINOS TRADING

BACKTEST REPORT

Backtest #48373 · SM · EVO_EVOEVOEVOE_v2289

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 with only two trades. A 100% win rate over such a tiny sample offers zero predictive power and likely reflects favorable market conditions rather than edge. The 32.83% max drawdown is disproportionately high relative to the returns, indicating severe risk exposure per position. This backtest fails basic robustness checks and cannot support live deployment. You must extend the simulation to at least 100 trades across multiple market regimes before evaluating the strategy.

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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