LATINOS TRADING

BACKTEST REPORT

Backtest #45061 · SM · EVO_EVOEVOEVOE_v2224

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 only two trades is statistically meaningless, offering zero confidence in the strategy's robustness. The +41.20% ROI and 1.21 Sharpe ratio are artifacts of this tiny sample, not evidence of sustainable alpha. The 32.83% max drawdown is disproportionately severe relative to the profit, indicating high risk exposure in a single losing scenario. This backtest fails to validate the EVO_EVOEVOEVOE_v224 logic due to insufficient data points. Run a Monte Carlo simulation with at least 500 synthetic trades to establish a valid confidence interval.

ADDITIONAL METRICS

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