LATINOS TRADING

BACKTEST REPORT

Backtest #55954 · SM · EVO_EVOEVOEVOE_v2362

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The 100% win rate on only two trades is statistically insignificant and likely a data survivorship bias rather than a robust edge. While the 46.62% ROI looks compelling, the 32.83% drawdown indicates extreme volatility exposure per trade that is unsustainable for institutional portfolios. The low trade count fails to validate the Sharpe ratio of 1.32 under realistic market conditions. We must expand the sample size by backtesting with a wider parameter range to confirm if this signal persists beyond these specific instances.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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