LATINOS TRADING

BACKTEST REPORT

Backtest #45123 · SM · EVO_EVOEVOEVOE_v2352

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 over just two trades creates a severe statistical illusion that ignores the massive 32.83% maximum drawdown. This deep equity curve dip reveals that the strategy carries extreme downside risk despite the impressive 41.20% return. The 1.21 Sharpe ratio lacks robustness because such a tiny sample size offers zero confidence in the model's true edge or consistency. The final capital of $14124.38 masks the volatility that would likely destroy a real portfolio under normal market conditions. You must expand the test to at least 100 trades before considering this logic for live deployment.

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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