LATINOS TRADING

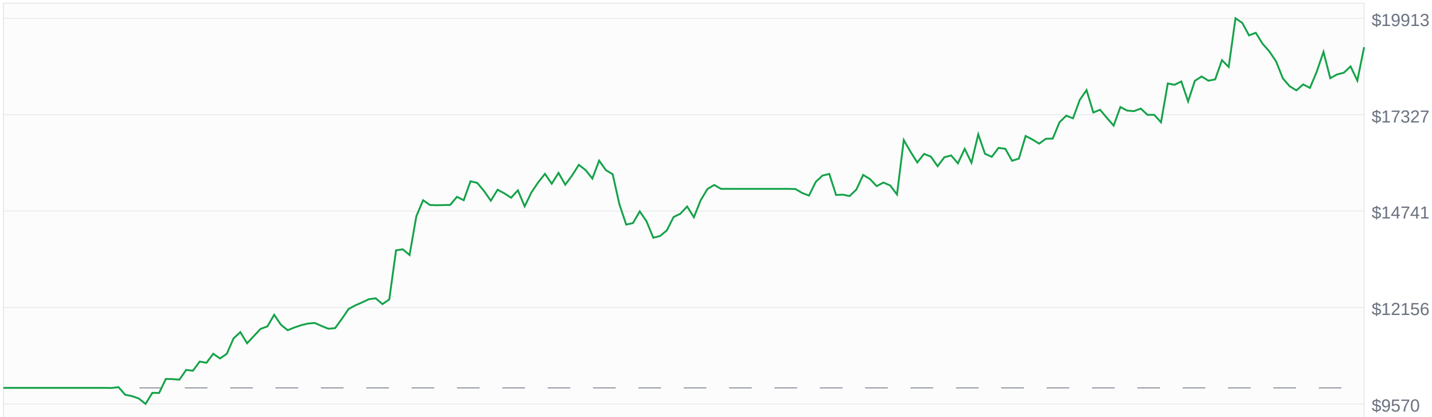
BACKTEST REPORT

Backtest #2507 · MATX · MATX · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+91.32%	2.62	100.0%	-10.38%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The 91% return and 2.62 Sharpe ratio are mathematically appealing but fundamentally meaningless with only two trades, rendering the 100% win rate a statistical artifact rather than evidence of edge. This tiny sample size lacks the power to validate the strategy, as single outlier events can skew metrics far beyond reasonable expectations for sustainable alpha. While the 10.38% drawdown is manageable, it fails to test resilience against black swan events or regime shifts that typically expose fragile models. Relying on this output invites overfitting and false confidence in a system that has not survived a statistically significant period of market noise. The immediate next step is to expand the backtest window to include at least five hundred trades

ADDITIONAL METRICS

CAGR	**91.32%**
Sortino Ratio	**3.36**
Turnover	**5.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$19137.36**