LATINOS TRADING

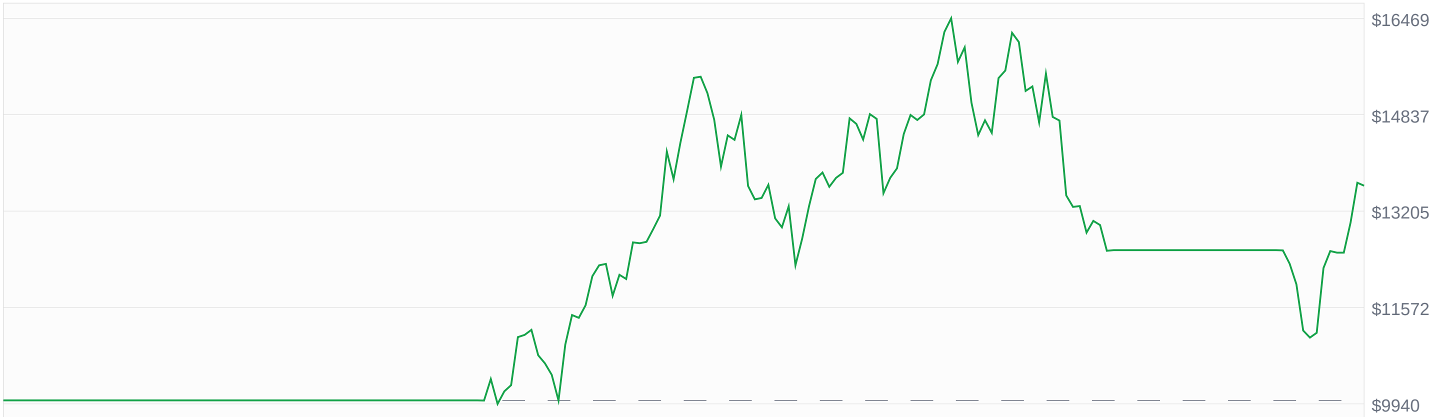
BACKTEST REPORT

Backtest #32311 · SM · EVO_EVOWEBIDEA_v379

ROI	Sharpe	Win Rate	Max Drawdown
+36.31%	1.12	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +36.31% ROI and 1.12 Sharpe ratio are statistically meaningless given only two total trades, making the 100% win rate a pure artifact of an extremely small sample size. This near-zero confidence interval means the strategy has no proven edge, and the severe 32.83% max drawdown on just two positions reveals dangerous risk exposure and a lack of robust risk management. The primary failure is the inability to establish any statistical significance, leaving the results indistinguishable from random luck. The immediate next step is to expand the backtesting window to include a minimum of 100 trades across diverse market regimes to properly evaluate the strategy's true risk-adjusted performance.

ADDITIONAL METRICS

CAGR	**36.31%**
Sortino Ratio	**0.82**
Turnover	**4.87x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13634.68**