LATINOS TRADING

BACKTEST REPORT

Backtest #38675 · SM · EVO_EVOEVOEVOE_v843

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

The strategy generated a 41.20% return with a 1.21 Sharpe ratio, indicating strong risk-adjusted performance on paper. However, the 100% win rate is statistically meaningless due to a sample size of only two trades, which lacks the robustness required for institutional confidence. The 32.83% maximum drawdown reveals severe volatility and fragility that the small sample size likely masks. This result is an anecdote rather than evidence of sustainable edge. The next step is to extend the backtest to at least one hundred trades to verify statistical significance and stability.

ADDITIONAL METRICS

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