LATINOS TRADING

BACKTEST REPORT

Backtest #38888 · SM · EVO_EVOEVOEVOE_v747

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 41.20 percent ROI and perfect win rate are statistically meaningless with only two trades, creating a severe sample size bias that invalidates the Sharpe ratio of 1.21. The 32.83 percent maximum drawdown reveals extreme tail risk that the small sample size masks, indicating the strategy likely relies on rare, high-impact events rather than consistent edge. This backtest lacks robustness and cannot support live deployment due to insufficient statistical confidence. The immediate next step is to extend the simulation period to at least one hundred trades to verify if the alpha persists or if the results were purely random.

ADDITIONAL METRICS

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