LATINOS TRADING

BACKTEST REPORT

Backtest #45051 · SM · EVO_EVOEVOEVOE_v2194

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 100% win rate on just two trades is statistically meaningless and masks a severe 32.83% drawdown, rendering the 1.21 Sharpe ratio unreliable for forward-looking risk assessment. While the 41.20% ROI looks attractive, it is an artifact of small-sample variance rather than robust edge, especially given the high volatility implied by the drawdown relative to gains. The strategy lacks sufficient historical depth to prove consistency, as two data points cannot validate any trend or mean-reversion logic. Next, expand the backtest to include at least fifty trades across multiple market regimes to establish genuine statistical significance before considering 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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