LATINOS TRADING

BACKTEST REPORT

Backtest #45843 · SM · EVO_WEBIDEA_v1591

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 percent win rate over just two trades is a statistical artifact, not evidence of edge, making the 41.2 percent ROI and 1.21 Sharpe ratio unreliable for forecasting. While the strategy captured a significant gain, the 32.83 percent maximum drawdown indicates severe volatility risk that the tiny sample size fails to contextualize. With such a low trade count, there is virtually no confidence that this performance will persist or scale beyond the initial lucky break. You must expand the backtest window to at least fifty trades to establish a statistically valid baseline before considering live deployment.

ADDITIONAL METRICS

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

Generated 2026-08-31T01:52:19Z · latinostrading.com