LATINOS TRADING

BACKTEST REPORT

Backtest #46178 · SM · EVO_EVOEVOEVOE_v789

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% ROI and perfect win rate are statistically meaningless given only two trades, making the 1.21 Sharpe ratio completely unreliable. The 32.83% max drawdown reveals severe volatility that the small sample size masks, indicating high risk per position. This strategy lacks statistical significance and cannot be trusted for institutional deployment. Increase the sample size to at least 100 trades to establish a credible baseline before further optimization.

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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