LATINOS TRADING

BACKTEST REPORT

Backtest #46219 · SM · EVO_EVOEVOEVOE_v570

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% ROI with a 1.21 Sharpe ratio, yet the 100% win rate over only two trades is statistically meaningless due to an insufficient sample size. The 32.83% maximum drawdown is severe and indicates high volatility that the current risk controls failed to mitigate. This result lacks robustness because two data points cannot validate the reliability of the signal logic or its edge in live markets. The immediate next step is to expand the backtest horizon to include at least one hundred trades to establish statistical significance and verify if the drawdown profile improves with a larger dataset.

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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