LATINOS TRADING

BACKTEST REPORT

Backtest #56515 · SM · EVO_EVOEVOEVOE_v785

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy generated a strong 46.62 percent return with a 1.32 Sharpe ratio, yet the 100 percent win rate is statistically meaningless given only two total trades. This tiny sample size offers zero confidence in the model, making the 32.83 percent max drawdown a critical warning sign of extreme risk concentration. The lack of trade frequency prevents any meaningful assessment of the strategy's robustness or consistency over time. To establish statistical significance, the next step is to run the backtest over a much longer historical period to increase the sample size to at least fifty trades.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.