LATINOS TRADING

BACKTEST REPORT

Backtest #9954 · IOSP · IOSP · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.06%	0.65	50.0%	-20.88%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +9.06% ROI with a 0.65 Sharpe is undermined by a 20.88% drawdown on only two trades, making the equity curve statistically meaningless and the Sharpe ratio unreliable. The 50% win rate on n=2 provides zero confidence in edge, as the result is entirely driven by variance rather than a robust signal. This is a single-point observation, not a verifiable strategy. Next step: run a 50+ trade backtest across different regimes to establish statistical significance before any further consideration.

ADDITIONAL METRICS

CAGR	**9.06%**
Sortino Ratio	**0.57**
Turnover	**3.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10909.12**

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