LATINOS TRADING

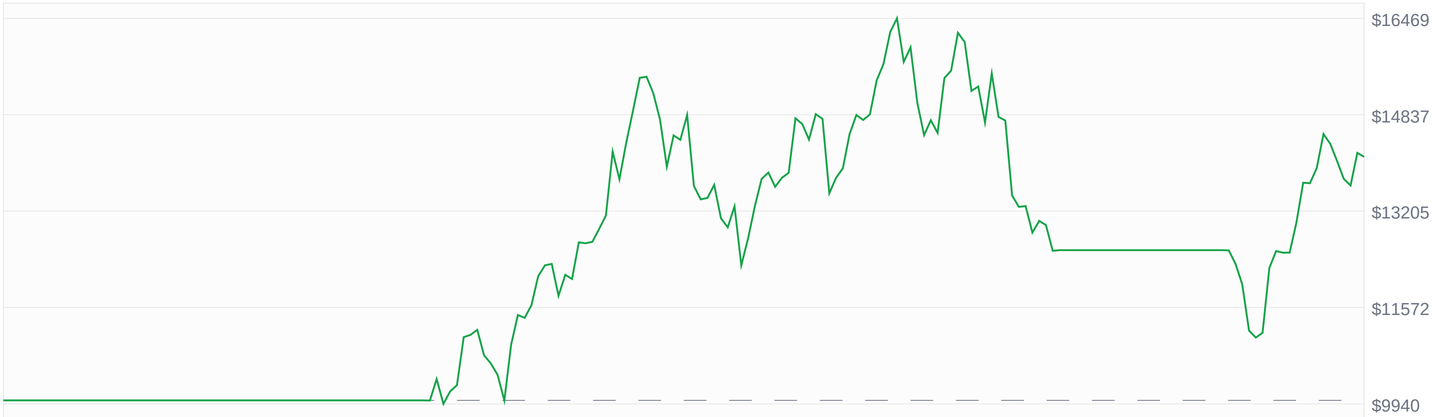
BACKTEST REPORT

Backtest #45120 · SM · EVO_WEBIDEA_v2263

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 100% win rate look attractive, but with only two trades, the sample size is statistically meaningless and offers zero confidence in predictive power. The 1.21 Sharpe ratio is an artifact of this tiny dataset, not a reliable measure of risk-adjusted returns. The 32.83% max drawdown is disproportionately high relative to the gains, indicating severe volatility or poor position sizing that could quickly erode capital in a live environment. This backtest lacks the statistical robustness required for institutional deployment, as two data points cannot validate a strategy's edge. The immediate next step is to extend the simulation period to include at least 100 trades across varying market regimes to establish a statistically

ADDITIONAL METRICS

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