LATINOS TRADING

BACKTEST REPORT

Backtest #46230 · SM · EVO_WEBIDEA_v89

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 on SM look strong, but a sample size of only two trades provides zero statistical confidence. A 32.83% max drawdown is excessive for such a small sample, indicating high volatility or poor risk management during the losing or breakeven periods. The Sharpe ratio of 1.21 is unreliable without a larger dataset to validate consistency over time. We cannot distinguish skill from luck with just two data points. Next step is to run a 12-month backtest with at least fifty trades to establish meaningful statistical significance before considering live deployment.

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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