LATINOS TRADING

BACKTEST REPORT

Backtest #44046 · SM · EVO_EVOEVOEVOE_v1777

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 on SM are entirely illusory, driven by a statistically insignificant sample of only two trades that cannot establish any reliable edge. The 1.21 Sharpe ratio is meaningless without a larger dataset, while the 32.83% max drawdown reveals severe downside risk that the tiny sample size completely masks. This strategy lacks the statistical confidence needed for institutional deployment, as two data points offer zero predictive power for future performance. The immediate next step is to extend the backtest to at least 1,000 trades to validate whether the signal logic survives market cycles.

ADDITIONAL METRICS

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

Generated 2026-09-01T09:05:04Z · latinostrading.com