LATINOS TRADING

BACKTEST REPORT

Backtest #44673 · SM · EVO_EVOEVOEVOE_v2180

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

A 100% win rate on just two trades is statistically meaningless and likely a backtest artifact rather than genuine edge. The 32.83% max drawdown is dangerously high for a strategy claiming perfection, indicating severe volatility or flawed stop-loss logic that eroded capital despite the final gains. A Sharpe ratio of 1.21 is respectable but completely unreliable with a sample size of n=2, as it lacks the statistical power to predict future performance. The 41.20% ROI is impressive on paper but cannot be extrapolated without a minimum of 30 to 50 trades to establish a robust confidence interval. The immediate next step is to extend the backtest period and increase the trade sample size to determine if this strategy is genuinely profitable or merely a

ADDITIONAL METRICS

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

Generated 2026-09-01T04:51:17Z · latinostrading.com

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.