LATINOS TRADING

BACKTEST REPORT

Backtest #44909 · SM · EVO_WEBIDEA_v2281

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 two-trade sample invalidates statistical significance, rendering the 100% win rate and 1.21 Sharpe ratio meaningless for forward projection. The strategy captured substantial alpha with 41.20% ROI, yet the 32.83% max drawdown exposes severe path dependency and risk concentration. This result reflects luck rather than robust edge, as tiny samples cannot distinguish skill from variance. Do not deploy capital based on this evidence. Extend the backtest to at least 100 trades across multiple market regimes to establish a reliable confidence interval before any further evaluation.

ADDITIONAL METRICS

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