LATINOS TRADING

BACKTEST REPORT

Backtest #38131 · SM · PANL · GG1_RSI_Sniper

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 SM backtest shows a 100% win rate and +41.20% ROI, but these metrics are statistically meaningless with only two trades. A 32.83% drawdown indicates extreme volatility exposure that a single win cannot offset. The 1.21 Sharpe ratio suggests acceptable risk-adjusted returns, yet the sample size is insufficient to validate the PANL strategy. We must run a 5,000-iteration Monte Carlo simulation to assess true performance distribution before 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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