LATINOS TRADING

BACKTEST REPORT

Backtest #39986 · SM · EVO_GG1RSISNIP_v1418

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 100% win rate on two trades is pure survivorship bias, not skill. A 32.83% drawdown alongside a 1.21 Sharpe ratio reveals severe volatility that the tiny sample size completely masks. With only two data points, the statistical confidence is negligible, making the +41.20% ROI an anomaly rather than a signal. We must treat this backtest as a failed stress test for risk management. The immediate next step is to expand the historical window to at least 100 trades to establish a valid baseline for true expectancy.

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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