LATINOS TRADING

BACKTEST REPORT

Backtest #40058 · SM · EVO_GG1RSISNIP_v1460

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 statistically meaningless due to the tiny sample size of only two trades, offering zero confidence in the strategy's robustness. While the 1.21 Sharpe ratio appears acceptable, it is entirely distorted by the lack of losing trades, which masks the severe 32.83% max drawdown that indicates high volatility and poor risk control. The strategy did not demonstrate consistent edge, merely luck in a minimal sample, making the performance metrics unreliable for future deployment. To validate this approach, you must run a minimum of fifty trades across different market regimes to establish a true statistical baseline before considering any capital allocation.

ADDITIONAL METRICS

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