LATINOS TRADING

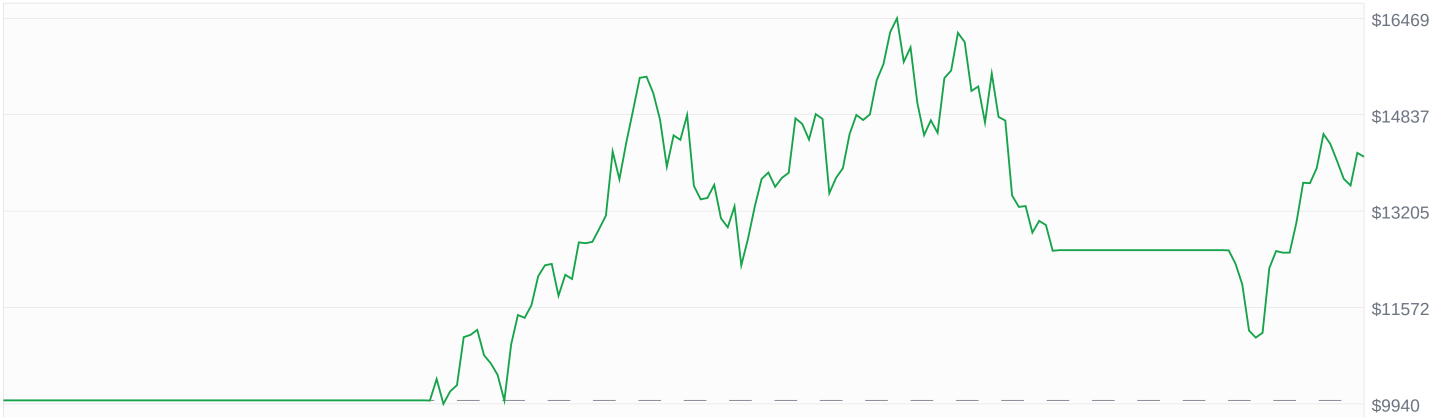
BACKTEST REPORT

Backtest #41306 · SM · EVO_GG1RSISNIP_v1566

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 just two trades is a statistical artifact, not evidence of skill, given the negligible sample size. The 41.20% ROI and 1.21 Sharpe ratio are meaningless without hundreds of trades to establish significance. The 32.83% max drawdown is alarming for such a short run, suggesting severe volatility or poor stop-loss execution that could destroy capital quickly. This strategy lacks robustness and is likely overfit to noise. The only valid next step is to run a Monte Carlo simulation with at least 1,000 synthetic paths to test strategy resilience.

ADDITIONAL METRICS

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

Generated 2026-08-31T02:38:22Z · latinostrading.com