LATINOS TRADING

BACKTEST REPORT

Backtest #45656 · SM · EVO_GG1RSISNIP_v973

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 1.21 Sharpe ratio suggest strong momentum, yet the 100% win rate across only two trades is statistically meaningless and likely a sample artifact. The 32.83% max drawdown is disproportionately high for such a small sample, indicating severe volatility or poor stop-loss placement during those few trades. With n=2, we have zero statistical confidence in the strategy's edge, as a single outlier can skew the entire equity curve. This backtest is a hypothesis, not a validation. The immediate next step is to run a Monte Carlo simulation with at least 100 trades to establish a realistic confidence interval for the drawdown and Sharpe ratio 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**