LATINOS TRADING

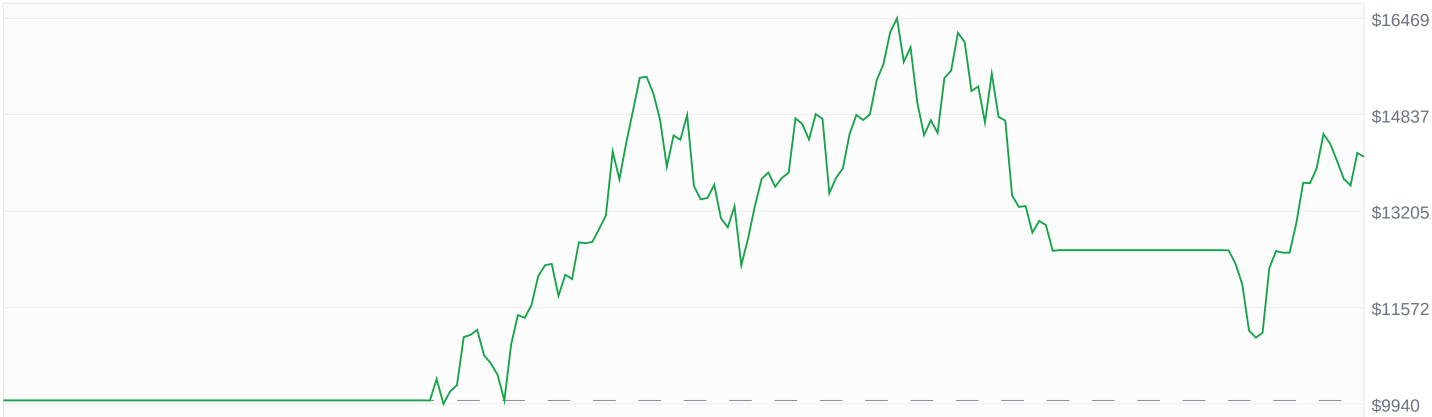
BACKTEST REPORT

Backtest #45860 · SM · EVO_GG1RSISNIP_v954

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% return and 100% win rate are statistically meaningless with only two trades, making the 1.21 Sharpe ratio an artifact of insufficient sample size rather than true edge. While the high return suggests strong per-trade momentum, the 32.83% max drawdown reveals severe volatility and poor risk control relative to the profit generated. This strategy lacks robustness because it has not been stress-tested against losing sequences or market regime shifts. You must extend the backtest to at least 100 trades across multiple market cycles to determine if this performance is sustainable or a statistical fluke.

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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