

LATINOS TRADING

BACKTEST REPORT



Backtest #45934 · SM · EVO_GG1RSISNIP_v28

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 a statistical mirage, not proof of edge. A 32.83% max drawdown with a 1.21 Sharpe ratio suggests high volatility and fragile risk controls. The +41.20% ROI lacks confidence because the sample size is far too small to distinguish skill from luck. You cannot validate this strategy with only two data points. Next step: run a minimum of 100 trades across multiple market regimes to establish true statistical significance.

ADDITIONAL METRICS

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