LATINOS TRADING

BACKTEST REPORT

Backtest #48512 · SM · EVO_GG1RSISNIP_v1634

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 backtest shows a 41.20% ROI with a flawless 100% win rate, but this perfect record is statistically meaningless given only two trades. A 32.83% maximum drawdown exposes extreme volatility risk that the current sample size cannot validate. The 1.21 Sharpe ratio suggests mediocre risk-adjusted returns relative to the capital erosion experienced. We must expand the sample by testing on different market regimes before deploying this logic live.

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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