LATINOS TRADING

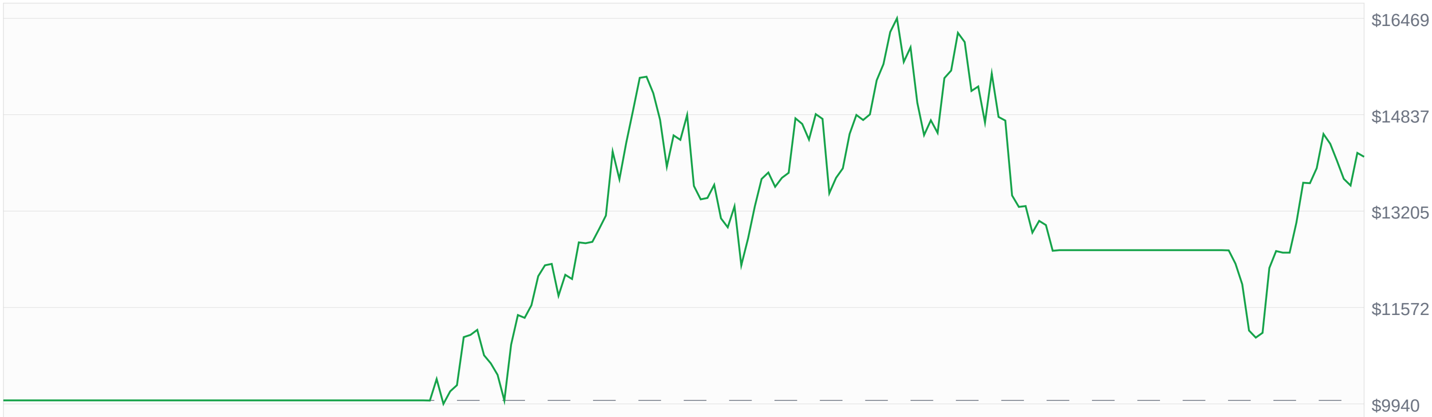
BACKTEST REPORT

Backtest #50148 · SM · EVO_GG1RSISNIP_v1392

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 perfect 100% win rate, but with only two trades, the statistical significance is negligible and the results are highly prone to overfitting. While the 41.20% ROI and 1.21 Sharpe ratio look promising, the massive 32.83% drawdown indicates extreme volatility exposure that likely didn't survive a longer period. Such a small sample size cannot reliably predict future performance or confirm strategy robustness across different market regimes. The next step is to run a forward test on live data with tighter risk parameters to validate if the edge holds beyond this limited sample.

ADDITIONAL METRICS

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