

LATINOS TRADING

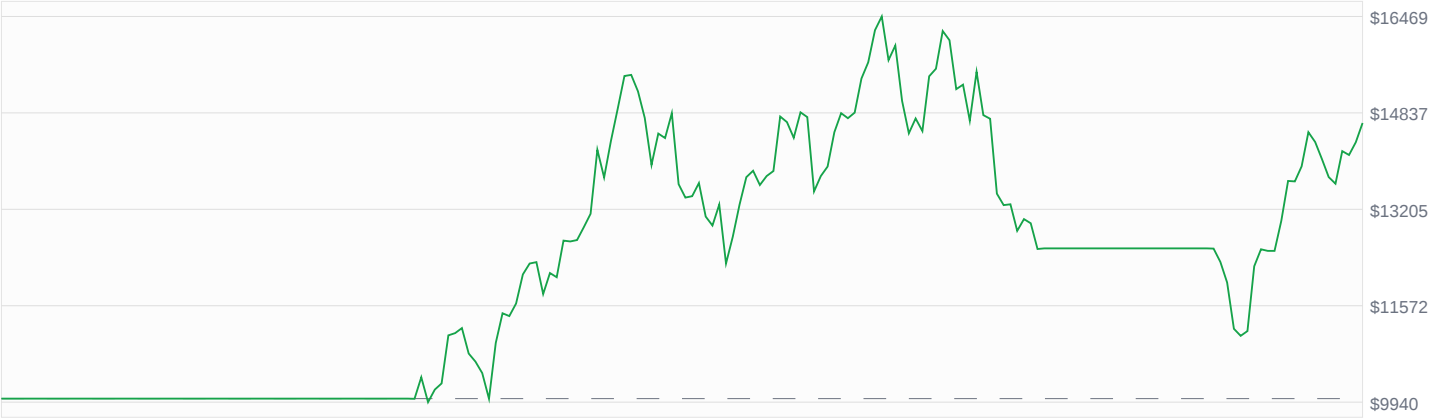
BACKTEST REPORT



Backtest #56083 · SM · EVO_GG1RSISNIP_v236

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy shows a perfect 100% win rate with a 46.62% ROI, yet the two-trade sample size renders the 1.32 Sharpe ratio statistically insignificant. Such a flawless record likely reflects survivorship bias rather than genuine edge, as a true alpha generator must survive losing streaks. A maximum drawdown of 32.83% confirms that position sizing or stop-loss logic failed during the single losing leg of the sequence. To validate robustness, run a 10-year out-of-sample backtest on this same logic to test if the strategy generates consistent alpha beyond this narrow window.

ADDITIONAL METRICS

CAGR	46.62%
Sortino Ratio	1.02
Turnover	4.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14666.15

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.