LATINOS TRADING

BACKTEST REPORT

Backtest #41337 · SM · EVO_GG1RSISNIP_v1567

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% ROI and perfect win rate on two trades are statistically meaningless due to the tiny sample size, offering zero confidence in the strategy's edge. The 1.21 Sharpe ratio is a mathematical artifact of having only two data points, not a reliable risk-adjusted metric. A 32.83% maximum drawdown is severe for such a small sample, indicating high volatility or poor position sizing relative to the account size. The strategy likely relied on a single lucky breakout or trend rather than consistent alpha generation. The immediate next step is to extend the backtest to at least 200 trades across multiple market regimes to establish a statistically significant baseline before considering any live deployment.

ADDITIONAL METRICS

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