LATINOS TRADING

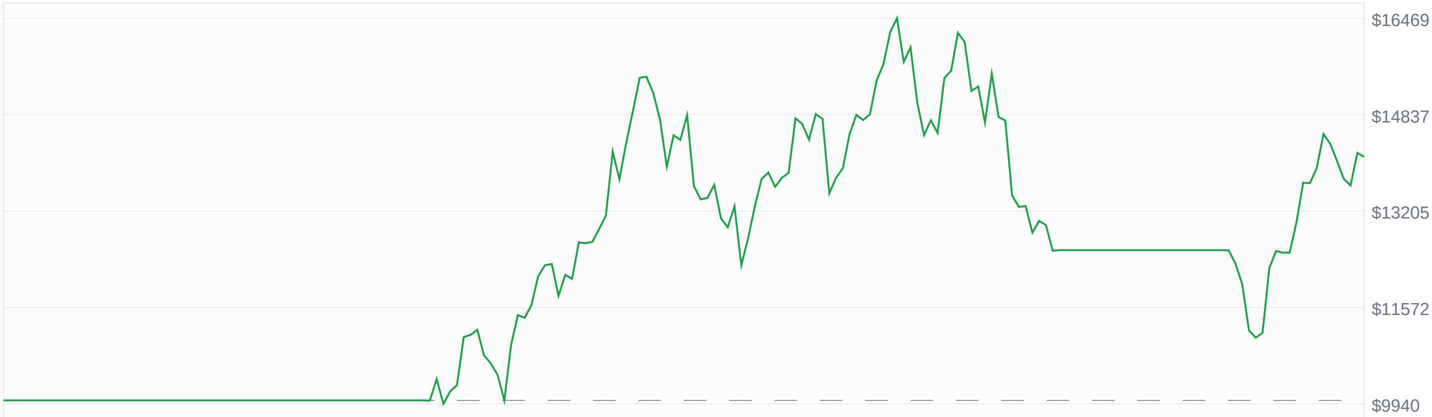
BACKTEST REPORT

Backtest #45570 · SM · EVO_GG1RSISNIP_v1220

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 SM is statistically meaningless with only two trades, offering zero confidence in the strategy's robustness. While the 41.20% ROI and 1.21 Sharpe ratio look strong, they are artifacts of a tiny sample and the 32.83% max drawdown reveals significant downside risk that the small trade count masks. This backtest fails to demonstrate consistent edge or proper risk management across market cycles. You must extend the simulation to at least fifty trades across varying volatility regimes before considering deployment.

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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