LATINOS TRADING

BACKTEST REPORT

Backtest #52297 · SM · EVO_GG1RSISNIP_v1033

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

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy generated a +46.62% return on SM with a perfect 100% win rate, yet the sample size of only two trades renders these statistics statistically insignificant. A maximum drawdown of 32.83% indicates excessive exposure risk that contradicts the illusion of flawless performance. The low Sharpe ratio of 1.32 suggests the gains are driven by volatility rather than consistent alpha. I must expand the backtest to at least 100 trades to validate the strategy's robustness before institutional deployment.

ADDITIONAL METRICS

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