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 CURVE

202 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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