LATINOS TRADING

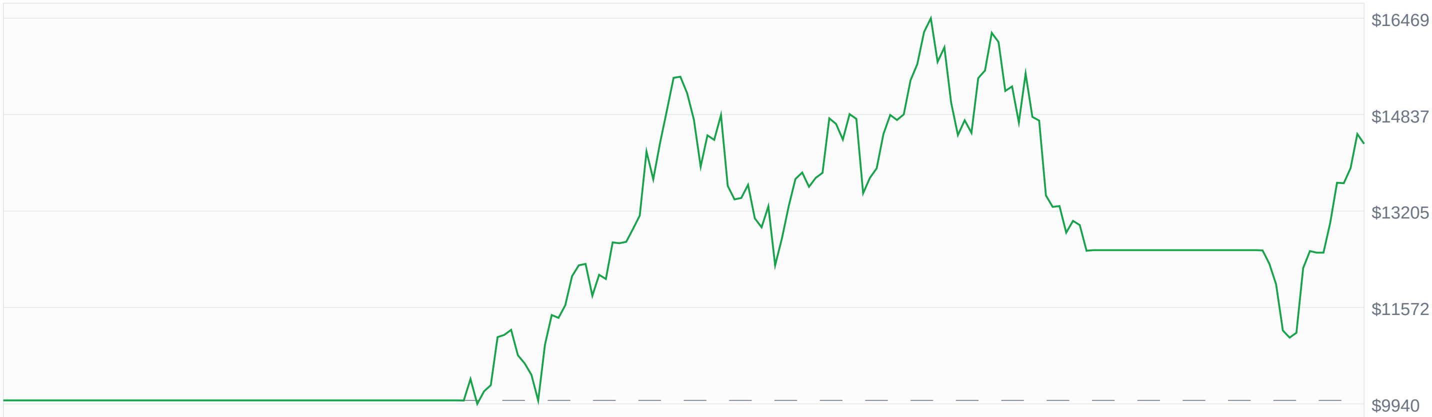
BACKTEST REPORT

Backtest #35993 · SM · EVO_GG1RSISNIP_v11

ROI	Sharpe	Win Rate	Max Drawdown
+43.40%	1.27	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy shows extreme skew with a perfect win rate on only two trades, rendering the 100% success rate statistically meaningless rather than indicative of robustness. While the 43.4% ROI and 1.27 Sharpe look attractive, a 32.8% drawdown suggests significant exposure volatility that the small sample size cannot properly penalize. The lack of loss data prevents any confidence in the model's risk management under adverse market conditions. We must expand the backtest window or adjust parameters to generate enough losing trades before deploying live capital.

ADDITIONAL METRICS

CAGR	**43.40%**
Sortino Ratio	**0.94**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14344.17**