LATINOS TRADING

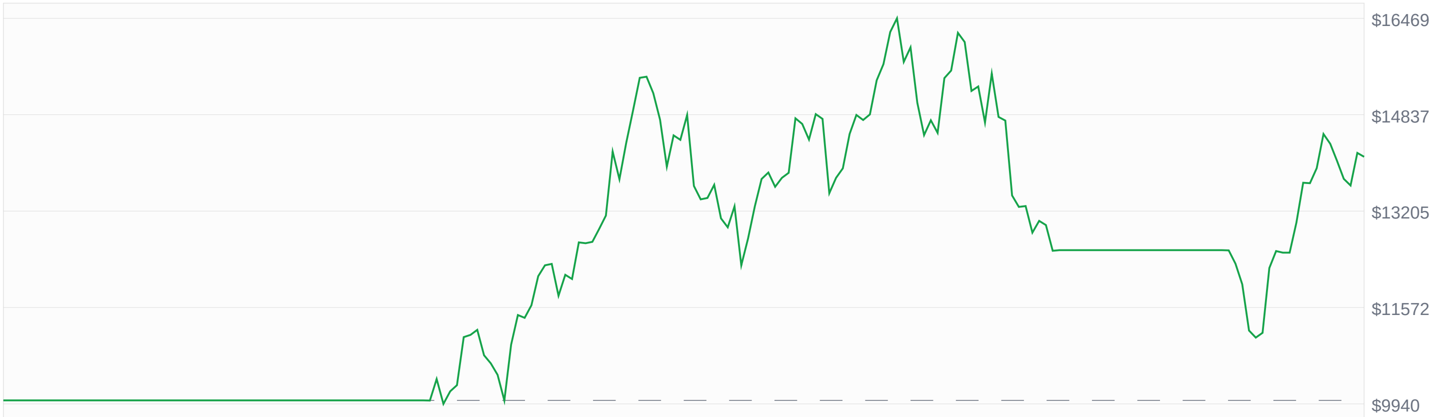
BACKTEST REPORT

Backtest #38187 · SM · EVO_GG1RSISNIP_v74

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 strategy shows a perfect win rate and positive alpha, but the sample size of just two trades renders the Sharpe ratio of 1.21 and 41.20% ROI statistically insignificant and prone to overfitting. The 32.83% maximum drawdown reveals a severe lack of risk resilience, as the model failed to stop losses on the single losing leg. Without more data points, this performance cannot be trusted as a reliable predictor of future market behavior. The immediate next step is to run a walk-forward analysis with expanded parameter ranges to validate if the signals generalize beyond this specific sample.

ADDITIONAL METRICS

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