LATINOS TRADING

BACKTEST REPORT

Backtest #38301 · SM · EVO_GG1RSISNIP_v137

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 backtest shows a perfect 100% win rate, yet the sample size of just two trades renders the 41.20% ROI statistically meaningless and overfitted to specific noise. A 32.83% drawdown despite high wins suggests poor risk-to-reward consistency rather than genuine alpha generation. The Sharpe ratio of 1.21 is misleadingly optimistic given the lack of trade diversity and extreme volatility exposure. We must widen the parameter search and validate logic across multiple market regimes to confirm robustness.

ADDITIONAL METRICS

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