LATINOS TRADING

BACKTEST REPORT

Backtest #48674 · SM · EVO_GG1RSISNIP_v1093

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 delivered a 41.20% return with a perfect 100% win rate, yet the extremely low trade count of two executions renders these statistics statistically insignificant and prone to severe overfitting. A maximum drawdown of 32.83% indicates substantial volatility risk that is not adequately captured by the inflated win rate in such a small sample. While the Sharpe ratio of 1.21 suggests efficient returns per unit of risk, the lack of diversity in trade outcomes prevents any meaningful assessment of robustness. We must expand the test period or adjust parameters to generate a larger sample size before evaluating the strategy's viability.

ADDITIONAL METRICS

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