LATINOS TRADING

BACKTEST REPORT

Backtest #52607 · SM · EVO_GG1RSISNIP_v1244

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 delivered a 46.62% return with a perfect 100% win rate, yet the sample size of only two trades renders these results statistically insignificant and prone to overfitting. A maximum drawdown of 32.83% indicates severe volatility exposure that the current logic fails to mitigate effectively. While the 1.32 Sharpe ratio suggests acceptable risk-adjusted returns in this narrow window, the lack of trade diversity prevents any reliable confidence in future performance. The critical next step is to expand the backtest horizon and introduce more varied market conditions to validate whether the edge is genuine or merely noise.

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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