LATINOS TRADING

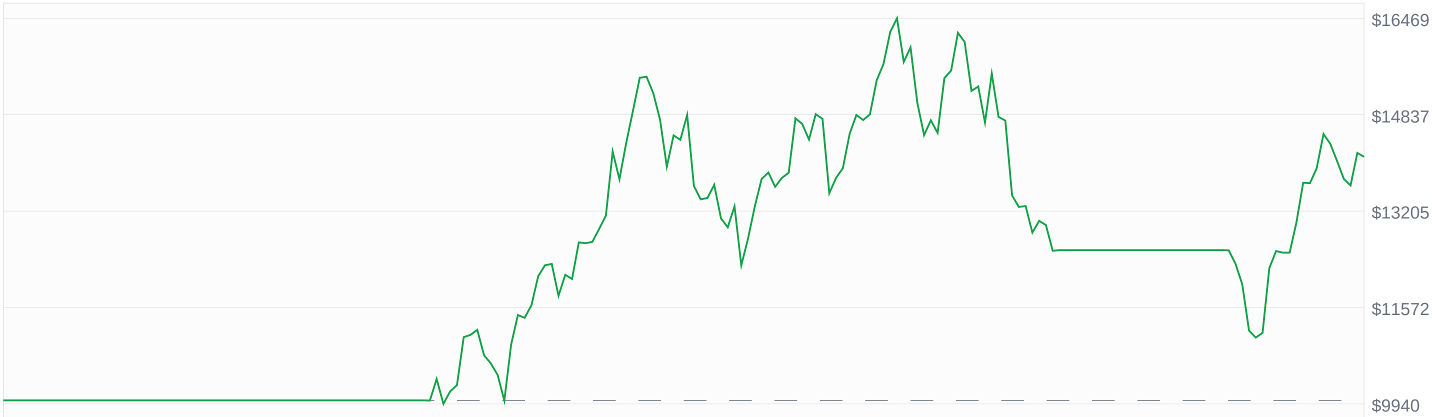
BACKTEST REPORT

Backtest #50149 · SM · EVO_GG1RSISNIP_v1393

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, but these metrics are statistically insignificant given only two trades executed. A maximum drawdown of 32.83% exposes a critical vulnerability, as the lack of losing trades likely indicates overfitting to a very specific market regime rather than robust generalization. While the Sharpe ratio of 1.21 suggests strong risk-adjusted returns on paper, the extreme drawdown contradicts this by revealing substantial tail risk hidden within the short sample. The primary failure is the absence of loss scenarios, which prevents any meaningful validation of the stop-loss logic or downside protection mechanisms. Next, run a walk-forward analysis across multiple market cycles

ADDITIONAL METRICS

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

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