LATINOS TRADING

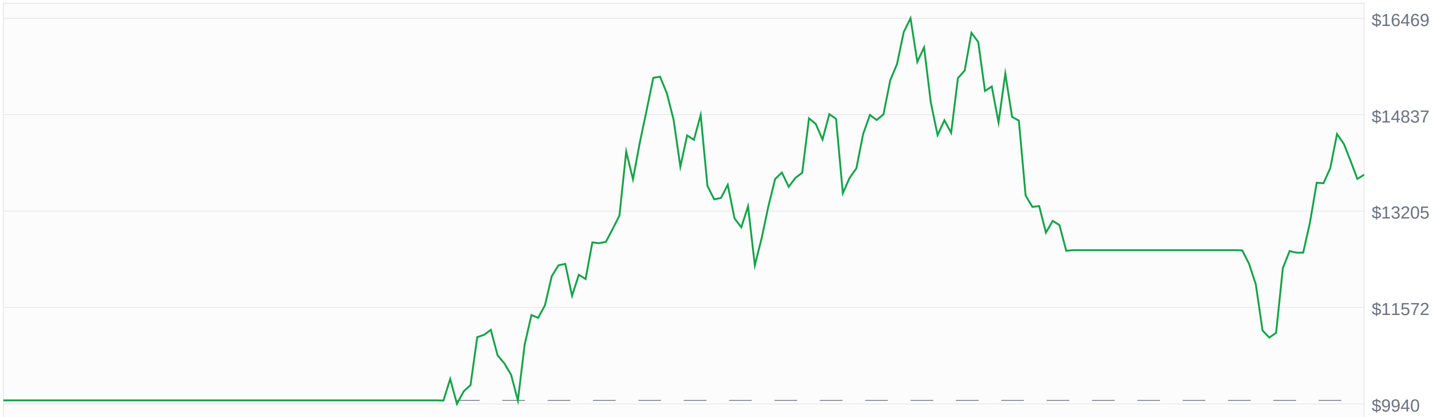
BACKTEST REPORT

Backtest #36781 · SM · EVO_GG1RSISNIP_v278

ROI	Sharpe	Win Rate	Max Drawdown
+38.16%	1.16	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v278 strategy delivered a sharp 38.16% gain with a flawless 100% win rate, yet the sample size of only two trades renders these metrics statistically insignificant and prone to extreme overfitting. A maximum drawdown of 32.83% exposes substantial tail risk that the limited data fails to capture, suggesting the strategy lacks robustness against adverse market regimes. While the Sharpe ratio of 1.16 appears favorable, it is unreliable without a larger trade history to confirm consistency. The most prudent next step is to expand the backtest window and test against out-of-sample data to validate whether this performance generalizes beyond a lucky streak.

ADDITIONAL METRICS

CAGR	**38.16%**
Sortino Ratio	**0.87**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13819.76**

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