LATINOS TRADING

BACKTEST REPORT

Backtest #36993 · SM · EVO_GG1RSISNIP_v69

ROI	Sharpe	Win Rate	Max Drawdown
+39.37%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v69 strategy achieved a 39.37% ROI with a perfect 100% win rate, but the sample size of only two trades creates statistically insignificant confidence. A 32.83% maximum drawdown indicates that the strategy is highly volatile and likely exposed to significant downside risk during adverse market conditions. Such a narrow dataset makes it impossible to verify whether the high returns represent genuine alpha or mere luck. The next logical step is to run a longer backtest with more historical data to validate the strategy's robustness and reduce variance before deployment.

ADDITIONAL METRICS

CAGR	**39.37%**
Sortino Ratio	**0.90**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13941.23**

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