LATINOS TRADING

BACKTEST REPORT

Backtest #39251 · SM · EVO_GG1RSISNIP_v1639

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 EVO_GG1RSISNIP_v1639 strategy generated a 41.20% ROI with a perfect 100% win rate, yet the extreme lack of diversification is concerning given only two trades were executed. A 1.21 Sharpe ratio and 32.83% maximum drawdown suggest high volatility exposure that the small sample size fails to validate statistically. This result appears more like a lucky outlier than a robust alpha signal, as true institutional confidence requires hundreds of trades to smooth out variance. We must reject this as a standalone strategy and instead re-run a broader backtest with tighter stop-loss parameters to determine if the edge is consistent across different market regimes.

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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