LATINOS TRADING

BACKTEST REPORT

Backtest #39375 · SM · EVO_GG1RSISNIP_v1189

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_v1189 strategy shows exceptional short-term performance with a +41.20% ROI and perfect 100% win rate, but the sample size of only two trades renders these results statistically insignificant and prone to overfitting. The alarming 32.83% maximum drawdown indicates severe volatility exposure that a single trade cannot reveal, while the 1.21 Sharpe ratio suggests mediocre risk-adjusted returns relative to the capital at risk. Without additional backtest iterations or live performance data, this strategy lacks the robustness required for institutional deployment. The immediate next step is to expand the backtest window to include diverse market regimes and increase trade frequency to validate statistical

ADDITIONAL METRICS

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