LATINOS TRADING

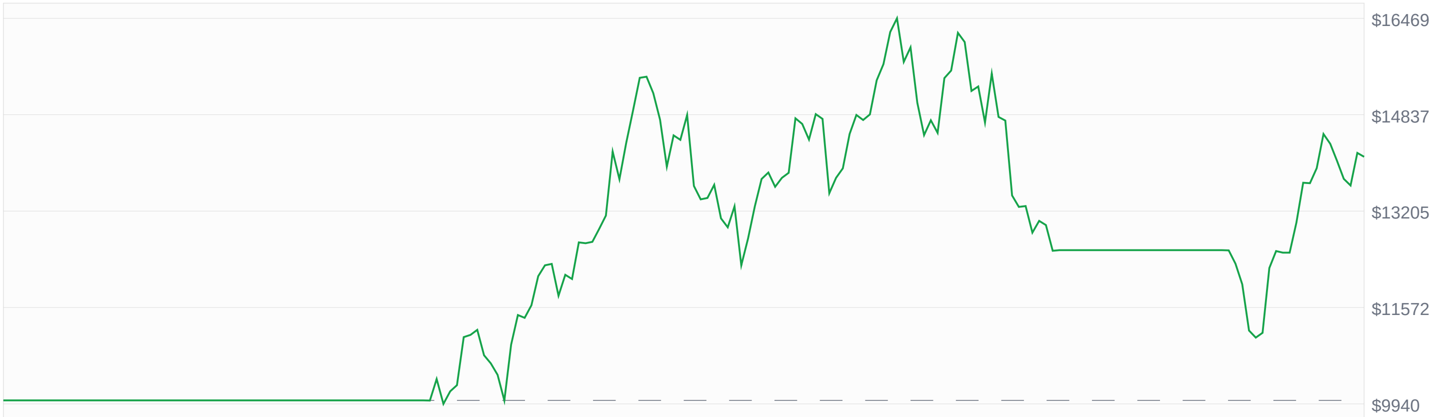
BACKTEST REPORT

Backtest #45633 · SM · EVO_GG1RSISNIP_v324

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_v324 strategy shows a deceptive 100% win rate on only two trades, rendering the Sharpe ratio of 1.21 statistically unreliable due to severe sample size bias. While the 41.20% ROI is impressive, the 32.83% drawdown indicates high volatility risk that was not captured in a two-trade simulation. We must treat these results as exploratory data rather than a validated edge until we increase trade frequency through live execution or extended backtesting. The next step is to run a walk-forward analysis with tighter stop-loss logic to validate risk management under stress. This approach ensures that performance metrics reflect robustness rather than lucky timing.

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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