LATINOS TRADING

BACKTEST REPORT

Backtest #39717 · SM · EVO_GG1RSISNIP_v1287

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_v1287 strategy generated a +41.20% return on SM with a perfect 100% win rate, but the sample size of only two trades renders these metrics statistically meaningless. A maximum drawdown of 32.83% indicates extreme volatility and lack of risk control, while the Sharpe ratio of 1.21 is artificially inflated by the insufficient trade count. We must expand the backtest dataset to validate whether this performance is reproducible or merely a lucky outlier before deploying live capital. The next step is to run an extended walk-forward analysis to confirm strategy robustness 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**