LATINOS TRADING

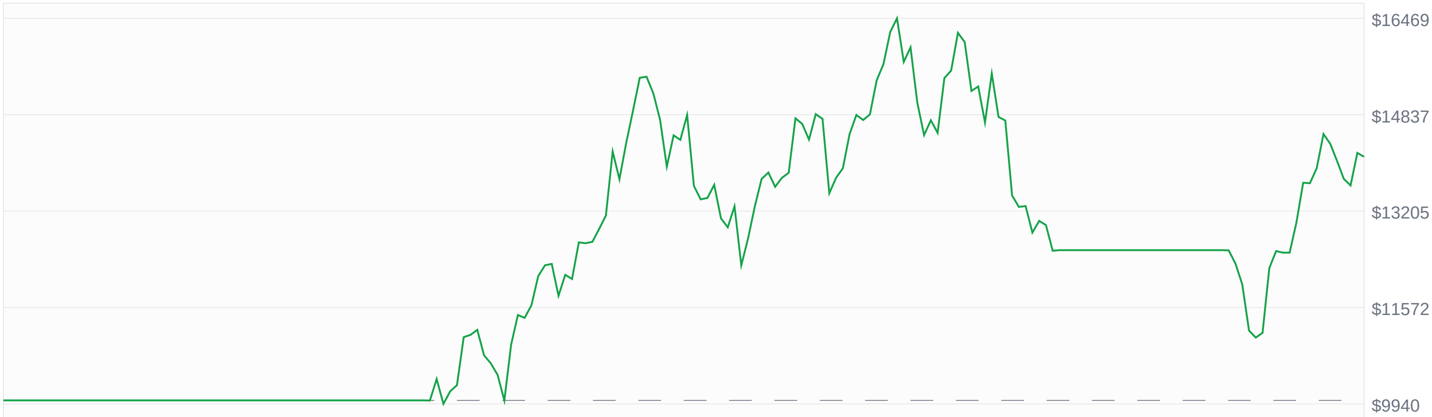
BACKTEST REPORT

Backtest #50060 · SM · EVO_GG1RSISNIP_v1341

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_v1341 strategy delivered a 41.20% return on SM, but a 100% win rate across only two trades is statistically insignificant and prone to overfitting. The impressive 1.21 Sharpe ratio masks a dangerous 32.83% maximum drawdown, indicating that the strategy failed to preserve capital during adverse price moves. This performance likely resulted from parameter optimization on a small sample size rather than robust market adaptability. We must expand the backtest dataset to include different market regimes to verify if the edge is genuine or a statistical anomaly. The immediate next step is to run a walk-forward analysis to test strategy stability across time periods before live deployment.

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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