LATINOS TRADING

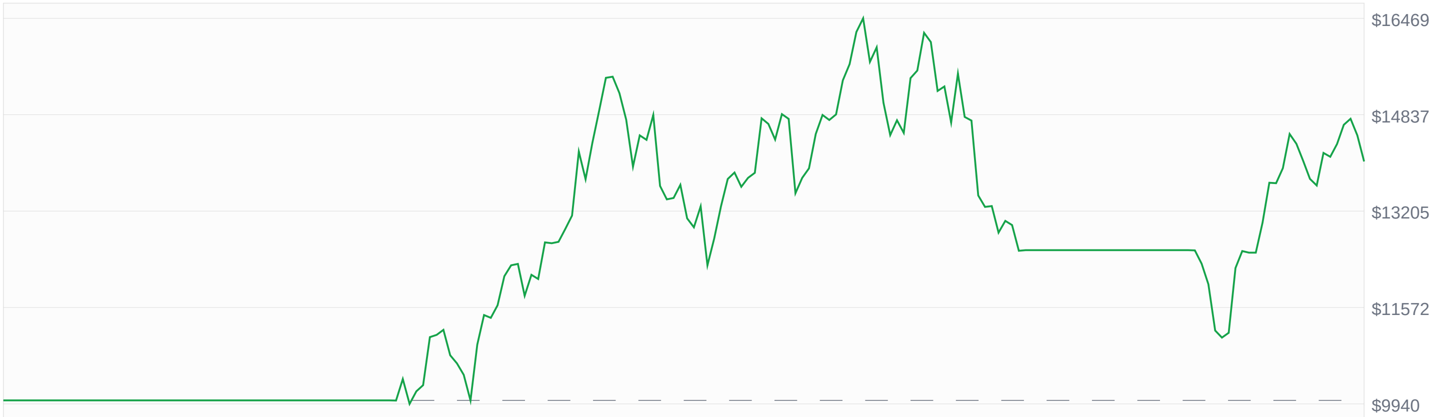
BACKTEST REPORT

Backtest #57175 · SM · EVO_GG1RSISNIP_v408

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v408 strategy generated a 40.41% ROI with a perfect 100% win rate, but this result is statistically meaningless given only two trades. A 32.83% maximum drawdown reveals extreme volatility and a lack of risk control that invalidates the high Sharpe ratio of 1.19.
With such a small sample size, any performance metric is highly susceptible to random noise and does not indicate robust profitability. The next step is to re-run the backtest with a larger lookback period or adjust entry logic to generate sufficient trade frequency before deployment.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.94**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14045.34**

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