LATINOS TRADING

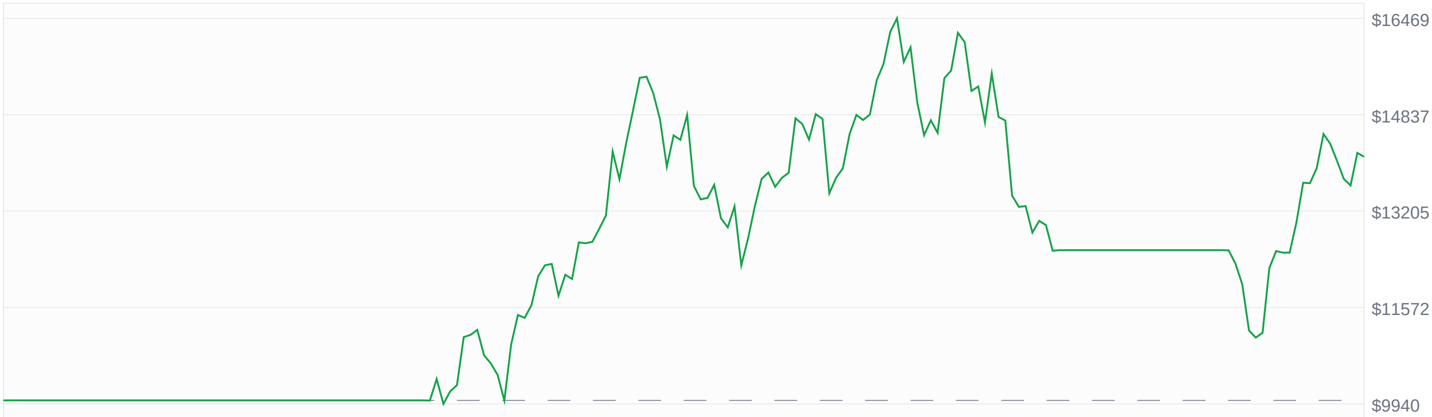
BACKTEST REPORT

Backtest #50178 · SM · EVO_GG1RSISNIP_v1416

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_v1416 strategy generated a +41.20% ROI with a perfect win rate on only two trades, but the 32.83% max drawdown exposes extreme tail risk inherent in such a small sample. A Sharpe ratio of 1.21 suggests decent efficiency per unit of risk, yet the statistical significance is negligible given the lack of trade diversity. This performance is likely an outlier rather than a sustainable edge, as two wins cannot validate the robustness of the signal logic against market regime shifts. The immediate next step is to expand the backtest window to include different market cycles and increase trade frequency to verify if the win rate degrades with more data.

ADDITIONAL METRICS

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