LATINOS TRADING

BACKTEST REPORT

Backtest #50951 · SM · EVO_GG1RSISNIP_v219

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy achieved a perfect win rate and positive ROI on only two trades, creating a sample size too small to establish statistical significance. Despite the high return, the 32.83% maximum drawdown indicates severe capital volatility inherent to such limited transaction history. A Sharpe ratio of 1.26 is promising but unreliable without a broader sample to confirm risk-adjusted performance consistency. We must expand the test window to validate whether these results represent robust alpha or merely an outlier event. The immediate next step is to re-run the simulation with a longer historical dataset to filter out noise and confirm trend reliability.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

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