LATINOS TRADING

BACKTEST REPORT

Backtest #51112 · SM · EVO_GG1RSISNIP_v131

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 EVO_GG1RSISNIP_v131 strategy generated a 43.36% return with a perfect 100% win rate on only two trades, creating a statistically insignificant sample that masks extreme volatility through sheer luck. Despite the flawless win record, the strategy suffered a 32.83% maximum drawdown, indicating a severe lack of risk control during adverse price moves. A Sharpe ratio of 1.26 suggests moderate efficiency, but the tiny trade count renders performance metrics unreliable and ungeneralizable for live deployment. The immediate next step is to re-run the backtest with expanded historical data or by introducing a minimum trade count threshold to filter out noise. Such a drastic drop in drawdown could then be tested against a larger sample to validate if the

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.