LATINOS TRADING

BACKTEST REPORT

Backtest #46800 · SM · EVO_GG1RSISNIP_v196

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_v196 strategy delivered a 41.20% ROI with a perfect 100% win rate, yet a 32.83% drawdown exposes severe risk in a sample of only two trades. This statistical confidence is negligible; a flawless record on minimal data often indicates overfitting rather than robust edge. While the Sharpe ratio of 1.21 suggests decent risk-adjusted returns, the extreme drawdown relative to total trades signals dangerous volatility. The immediate next step is stress-testing the logic against expanded historical data to validate if the 100% win rate is a fluke or a genuine anomaly.

ADDITIONAL METRICS

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

Generated 2026-08-31T21:43:59Z · latinostrading.com