LATINOS TRADING

BACKTEST REPORT

Backtest #52254 · SM · EVO_GG1RSISNIP_v1016

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1016 strategy generated a nominal 100% win rate on only two trades, rendering the statistical confidence insufficient for institutional deployment. While the Sharpe ratio of 1.32 suggests acceptable risk-adjusted returns, the 32.83% maximum drawdown indicates significant volatility exposure that contradicts the flawless win record. Such extreme performance metrics are likely artifacts of a small sample size rather than evidence of a robust predictive edge. The strategy requires expanded backtesting over varied market regimes to validate if the 46.62% ROI reflects genuine alpha or data overfitting. We should immediately run a walk-forward analysis to assess parameter stability before considering live allocation.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

Generated 2026-09-02T10:14:15Z · latinostrading.com