LATINOS TRADING

BACKTEST REPORT

Backtest #52641 · SM · EVO_GG1RSISNIP_v1268

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_v1268 backtest shows a 46.62% ROI with a perfect 100% win rate, but this result is statistically meaningless due to only 2 total trades. A 32.83% maximum drawdown indicates extreme risk concentration in a single position, rendering the 1.32 Sharpe ratio unreliable. Such a small sample size cannot validate the strategy's robustness against varying market regimes or prevent catastrophic loss. The next step is to run a forward simulation with randomized entry parameters to test if the strategy holds under stress without overfitting to noise.

ADDITIONAL METRICS

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