LATINOS TRADING

BACKTEST REPORT

Backtest #52671 · SM · EVO_GG1RSISNIP_v1289

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_v1289 strategy generated a 46.62% return with perfect wins on only two trades, creating a statistically insignificant sample size that masks extreme volatility. While the high Sharpe ratio and zero losses appear positive, the 32.83% maximum drawdown reveals severe exposure during the single losing leg, likely due to overfitting to a narrow data window. This performance cannot be trusted as a robust indicator of future alpha without significantly larger trade counts to validate consistency. The next step is to run a walk-forward analysis across multiple market regimes to verify if the strategy generalizes beyond this specific sample.

ADDITIONAL METRICS

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

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