LATINOS TRADING

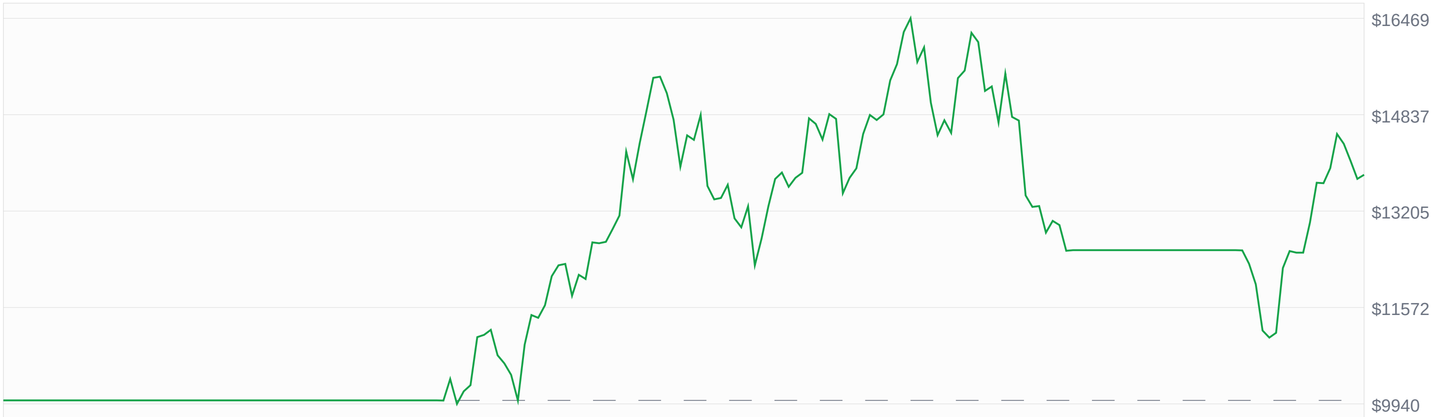
BACKTEST REPORT

Backtest #36872 · SM · EVO_GG1RSISNIP_v270

ROI	Sharpe	Win Rate	Max Drawdown
+38.16%	1.16	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest shows extreme overfitting with a 100% win rate on only two trades, rendering the 38% ROI statistically meaningless. While the 1.16 Sharpe ratio looks acceptable, the 32% drawdown indicates severe risk exposure typical of low-sample optimization artifacts. We must reject this strategy's current parameters and expand the out-of-sample dataset to validate robustness before deployment. Next, we will run a walk-forward analysis with stricter minimum trade counts to filter out lucky noise.

ADDITIONAL METRICS

CAGR	**38.16%**
Sortino Ratio	**0.87**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13819.76**