LATINOS TRADING

BACKTEST REPORT

Backtest #37044 · SM · EVO_GG1RSISNIP_v262

ROI	Sharpe	Win Rate	Max Drawdown
+39.37%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v262 strategy achieved a perfect 100% win rate and positive returns, but the sample size of only two trades renders the 1.18 Sharpe ratio and zero drawdown statistically insignificant. The reported 32.83% maximum drawdown likely reflects unrealized intra-trade volatility rather than actual realized loss, given the lack of losing positions. Such an extreme win rate in a live market environment usually indicates a severe overfitting or look-ahead bias that will not replicate on unseen data. We must immediately run a walk-forward analysis with stricter parameter penalties to verify if the strategy can survive market regime shifts.

ADDITIONAL METRICS

CAGR	**39.37%**
Sortino Ratio	**0.90**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13941.23**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.