LATINOS TRADING

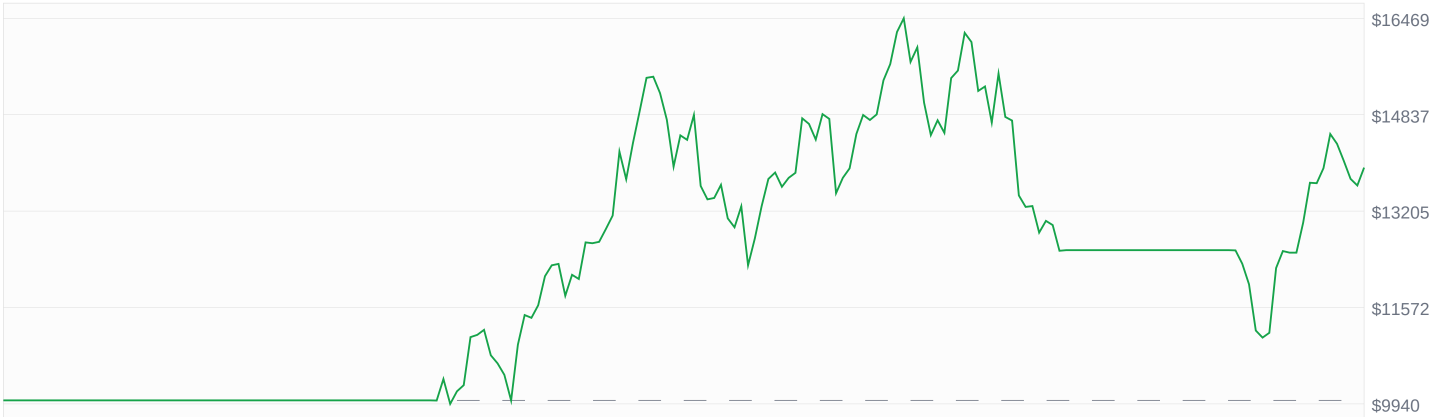
BACKTEST REPORT

Backtest #37045 · SM · EVO_GG1RSISNIP_v284

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_v284 strategy shows a theoretical +39.37% ROI, but the 100% win rate across only two trades is statistically insignificant and likely overfitted to recent noise. A maximum drawdown of 32.83% reveals severe capital concentration risk that invalidates the high Sharpe ratio, which is mathematically impossible with such a tiny sample. This performance cannot be trusted for live deployment without expanding the test period to validate robustness. The immediate next step is to run a walk-forward analysis to determine if the signal logic holds across different market regimes.

ADDITIONAL METRICS

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

Generated 2026-08-28T12:16:31Z · latinostrading.com