LATINOS TRADING

BACKTEST REPORT

Backtest #37424 · SM · EVO_GG1RSISNIP_v292

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 backtest shows a perfect win rate and strong ROI, but a 100% success rate across only two trades indicates severe overfitting rather than genuine alpha. A Sharpe ratio of 1.18 appears robust on paper, yet the 32.83% maximum drawdown reveals extreme risk exposure hidden by the tiny sample size. Statistical confidence is nonexistent because such a narrow dataset cannot support the claim of sustainable performance. We must run a walk-forward analysis with randomized start dates to validate whether this strategy generalizes beyond the specific historical window.

ADDITIONAL METRICS

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