LATINOS TRADING

BACKTEST REPORT

Backtest #52441 · SM · EVO_GG1RSISNIP_v1131

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 strategy generated a +46.62% ROI with a 100% win rate, yet the 32.83% maximum drawdown on only two trades renders the performance statistically insignificant. A perfect win rate with such low sample size is likely an artifact of overfitting rather than a robust edge, making the 1.32 Sharpe ratio unreliable for live deployment. We must reject this strategy until we validate it across a larger dataset and different market regimes to ensure the results are not due to luck. The next step is to run a walk-forward analysis or expand the lookback period to gather enough data points for meaningful risk assessment.

ADDITIONAL METRICS

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