LATINOS TRADING

BACKTEST REPORT

Backtest #56397 · SM · EVO_GG1RSISNIP_v297

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

This backtest shows a 46.62% ROI with a perfect 100% win rate, but the sample size of only two trades makes the 1.32 Sharpe ratio and 32.83% maximum drawdown statistically insignificant. Such extreme metrics on minimal data are likely overfitting artifacts that will not replicate in live markets. The strategy fails to demonstrate robustness because it has not been stress-tested against sufficient market conditions. The immediate next step is to expand the historical testing window and reduce the lookback period to validate if the entry logic holds under varied volatility.

ADDITIONAL METRICS

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

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