LATINOS TRADING

BACKTEST REPORT

Backtest #52085 · SM · EVO_GG1RSISNIP_v274

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 EVO_GG1RSISNIP_v274 strategy generated a +46.62% ROI with a perfect 100% win rate, yet the sample size of only two trades renders these metrics statistically meaningless. A 32.83% maximum drawdown indicates severe volatility exposure that a single trade cannot validate, suggesting the strategy is overfit to specific noise rather than capturing genuine alpha. The 1.32 Sharpe ratio appears robust on the surface but lacks the trade volume required for institutional confidence in risk-adjusted returns. Immediate priority is stress-testing the logic across 2025 and 2026 market regimes to verify if results persist beyond this narrow window.

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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