LATINOS TRADING

BACKTEST REPORT

Backtest #48923 · SM · EVO_GG1RSISNIP_v1151

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1151 strategy on SM shows a 100% win rate and +41.20% ROI, yet the 32.83% drawdown and single-digit trade count reveal severe overfitting. With only two trades, the 1.21 Sharpe ratio lacks statistical significance and masks extreme volatility risk in real markets. The sample size is insufficient to confirm robustness, suggesting the model captures noise rather than persistent alpha. A concrete next step is to run a walk-forward analysis with expanded parameters to validate performance across multiple market regimes.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**