LATINOS TRADING

BACKTEST REPORT

Backtest #48928 · 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 delivered a 41.20% return with a perfect 100% win rate, yet the 32.83% maximum drawdown and single-digit trade count reveal severe overfitting to noise rather than robust alpha. Such a 100% win rate across only two trades is statistically meaningless and fails to account for regime shifts or liquidity gaps in real execution. The low Sharpe ratio of 1.21 confirms that returns are not efficiently adjusted for the extreme volatility risk inherent in this sample size. We must immediately expand the backtest horizon with out-of-sample data and enforce a minimum trade threshold of fifty to validate any genuine edge.

ADDITIONAL METRICS

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