LATINOS TRADING

BACKTEST REPORT

Backtest #51270 · SM · EVO_GG1RSISNIP_v288

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v288 strategy on SM achieved a perfect 100% win rate and a +43.36% return, but the 32.83% maximum drawdown and mere two trades reveal a severe overfitting risk. Such a high win rate on a sample of only two executions is statistically insignificant and likely indicates curve fitting rather than robust market alpha. A Sharpe ratio of 1.26 appears promising yet is artificially inflated by the lack of loss diversity in this short dataset. We must expand the testing window or introduce walk-forward validation to verify if these results persist on fresh data.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**