LATINOS TRADING

BACKTEST REPORT

Backtest #49050 · SM · EVO_GG1RSISNIP_v1167

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_v1167 backtest on SM shows a 41.2% ROI with a perfect 100% win rate, but this statistical perfection is an artifact of the two-trade sample size rather than robust strategy validity. A 32.83% maximum drawdown exposes significant tail risk that was not captured by the short horizon, rendering the 1.21 Sharpe ratio overly optimistic. The strategy appears to be overfitting or lucky in this specific simulation, requiring immediate validation against a wider parameter set. Next, run a walk-forward analysis to test if the edge persists across different market regimes before considering deployment.

ADDITIONAL METRICS

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

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