LATINOS TRADING

BACKTEST REPORT

Backtest #49885 · SM · EVO_GG1RSISNIP_v1287

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_v1287 backtest on SM shows a 41.20% ROI and perfect 100% win rate, yet a 32.83% drawdown with only two trades suggests extreme overfitting rather than robustness. A single losing trade would have eliminated the strategy, indicating a critical lack of statistical significance given the tiny sample size. Such a narrow equity curve fails to capture market regime shifts, making the Sharpe ratio of 1.21 unreliable for live deployment. We must immediately expand the test to include out-of-sample periods and increase trade frequency to validate true risk-adjusted performance.

ADDITIONAL METRICS

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