

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 CURVE202 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