LATINOS TRADING

BACKTEST REPORT

Backtest #57009 · SM · EVO_GG1RSISNIP_v19

ROI	Sharpe	Win Rate	Max Drawdown
+44.82%	1.29	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v19 strategy on SM delivered a 44.82% ROI with a perfect 100% win rate, but the 32.83% maximum drawdown and single-digit trade count reveal extreme instability rather than robustness. Such flawless performance across only two trades indicates a severe overfitting risk and zero statistical confidence for live deployment. The high Sharpe ratio of 1.29 is misleading without a larger sample size to validate the risk-adjusted returns. Immediate next steps involve stress-testing the logic across different market regimes and expanding the backtest window to confirm consistency.

ADDITIONAL METRICS

CAGR	**44.82%**
Sortino Ratio	**1.00**
Turnover	**4.96x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14486.84**

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