LATINOS TRADING

BACKTEST REPORT

Backtest #34049 · SM · EVO_GG1RSISNIP_v1485

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1485 strategy on SM delivered a +38.54% return with a perfect 100% win rate, but this flawless record is statistically insignificant given only two trades occurred. A maximum drawdown of 32.83% combined with a modest 1.17 Sharpe ratio suggests the strategy is highly vulnerable to a single loss that would wipe out the entire account balance. The extreme skewness of the results indicates severe overfitting rather than robust market adaptability. We must immediately expand the parameter grid and increase the sample size through walk-forward analysis to validate edge. Until we see consistent performance across diverse market regimes, this configuration is too risky for institutional deployment.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**