LATINOS TRADING

BACKTEST REPORT

Backtest #35229 · SM · EVO_GG1RSISNIP_v390

ROI	Sharpe	Win Rate	Max Drawdown
+44.94%	1.30	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v390 strategy on SM shows a perfect 100% win rate and +44.94% ROI, but the 32.83% drawdown with only two trades indicates severe overfitting and lack of statistical validity. Such a sample size is insufficient to determine true edge, as the results likely reflect parameter luck rather than a robust alpha. A Sharpe of 1.30 appears inflated by the small dataset and does not prove consistent risk-adjusted performance in live markets. The next step is to run a walk-forward analysis or expand the lookback period to validate strategy stability across multiple market regimes.

ADDITIONAL METRICS

CAGR	**44.94%**
Sortino Ratio	**0.95**
Turnover	**4.96x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14498.41**