LATINOS TRADING

BACKTEST REPORT

Backtest #37379 · SM · EVO_GG1RSISNIP_v1592

ROI	Sharpe	Win Rate	Max Drawdown
+39.37%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1592 strategy on SM delivered a 39.37% return with a perfect 100% win rate, yet the 32.83% maximum drawdown and Sharpe ratio of 1.18 reveal extreme fragility. Such flawless results on only two trades constitute a statistical outlier rather than robust alpha, likely reflecting a severe overfitting of parameters to specific price noise. While the profit factor appears attractive, the lack of trade frequency prevents validation of consistency across market regimes. The critical next step is to expand the lookback period and introduce random walk bootstrapping to stress-test whether this performance is genuine or a data mining artifact.

ADDITIONAL METRICS

CAGR	**39.37%**
Sortino Ratio	**0.90**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13941.23**