LATINOS TRADING

BACKTEST REPORT

Backtest #37418 · SM · EVO_GG1RSISNIP_v288

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 backtest for EVO_GG1RSISNIP_v288 on SM shows a flawless 100% win rate but is statistically insignificant due to only two trades. A perfect record across such a small sample size is a classic indicator of overfitting rather than genuine alpha generation. The substantial 32.83% drawdown reveals severe volatility risk that contradicts the deceptively safe-looking win rate. With a Sharpe ratio of 1.18, the risk-adjusted returns are moderate at best for the capital deployed. The critical next step is to backtest this strategy on significantly longer historical data to validate robustness before live deployment.

ADDITIONAL METRICS

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

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