LATINOS TRADING

BACKTEST REPORT

Backtest #38190 · SM · EVO_GG1RSISNIP_v78

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v78 strategy delivered a +41.20% return on SM, but the 100% win rate across only two trades indicates severe overfitting with zero statistical confidence. Such a perfect record is statistically improbable in live markets and likely reflects parameter mining rather than genuine alpha. The massive 32.83% drawdown reveals extreme tail risk that a sample of two trades cannot quantify or mitigate. We must expand the sample size by running a walk-forward analysis across multiple market regimes before deploying this logic.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.