# LATINOS TRADING

## BACKTEST REPORT

Backtest #52608 · SM · EVO_GG1RSISNIP_v1244

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +46.62% | 1.32 | 100.0% | -32.83% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1244 strategy on SM delivered a +46.62% return, yet the 100% win rate across only two trades is statistically meaningless and indicates severe overfitting. A 32.83% maximum drawdown reveals that a single loss would have erased all profits, exposing a critical lack of risk resilience in the logic. The high Sharpe ratio of 1.32 is an artifact of the tiny sample size and does not reflect robust performance under real market conditions. We must immediately run a walk-forward analysis with expanded parameters to validate if the edge holds beyond this specific dataset. The next step is to reject this configuration in favor of a version with stricter loss limits to protect capital.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **46.62%** |
| Sortino Ratio | **1.02** |
| Turnover | **4.98x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$14666.15** |