LATINOS TRADING

BACKTEST REPORT

Backtest #33231 · SM · EVO_GG1RSISNIP_v236

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v236 strategy on SM shows a perfect 100% win rate, yet this perfect record on only two trades creates a severe statistical confidence issue that invalidates the 1.17 Sharpe ratio. While the +38.54% ROI and low drawdown are compelling, they likely reflect overfitting or an outlier rather than a robust edge, given the tiny sample size. The high maximum drawdown of 32.83% suggests significant volatility exposure that the short trade history fails to contextualize. Consequently, the strategy cannot be deemed reliable for live deployment until verified with a longer backtest or live paper trading period. We must run a new simulation with adjusted parameters to expand the trade sample and confirm whether this performance is

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**

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