LATINOS TRADING

BACKTEST REPORT

Backtest #35504 · SM · EVO_GG1RSISNIP_v270

ROI	Sharpe	Win Rate	Max Drawdown
+45.06%	1.30	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v270 strategy on SM delivered a remarkable 45.06% ROI with a perfect 100% win rate, yet this statistical perfection stems from a dangerously small sample of only two trades, severely undermining confidence in the strategy's robustness. While the Sharpe ratio of 1.30 suggests efficient risk-adjusted returns, the maximum drawdown of 32.83% exposes significant capital vulnerability during adverse price swings. Such extreme variance combined with minimal trade frequency indicates that the strategy is likely overfit to specific market noise rather than capturing a durable alpha. Consequently, deploying live capital is premature; the immediate next step is to run a parameter-optimized backtest over a longer historical window to validate

ADDITIONAL METRICS

CAGR	**45.06%**
Sortino Ratio	**0.95**
Turnover	**4.96x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14509.98**