LATINOS TRADING

BACKTEST REPORT

Backtest #36964 · SM · EVO_GG1RSISNIP_v266

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 EVO_GG1RSISNIP_v266 strategy on SM delivered a +39.37% ROI with a flawless 100% win rate, yet the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting. The Sharpe ratio of 1.18 suggests decent risk-adjusted returns, but the severe 32.83% maximum drawdown indicates extreme volatility that could wipe out gains in a live market. Relying on such a narrow dataset creates a false sense of security, as a single adverse move could reverse the entire performance. The next step is to retest this logic against a broader historical window and a larger set of assets to verify robustness before deployment.

ADDITIONAL METRICS

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