LATINOS TRADING

BACKTEST REPORT

Backtest #37042 · SM · EVO_GG1RSISNIP_v252

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_v252 strategy on SM delivered a 39.37% ROI with a perfect 100% win rate, but this flawless record stems from only two trades, rendering the results statistically insignificant and prone to overfitting. While the Sharpe ratio of 1.18 and the +39.37% return appear attractive, the 32.83% maximum drawdown exposes severe risk concentration that likely resulted from a lack of diversification in this small sample. The strategy's apparent efficiency is illusory without a broader dataset, meaning the observed performance could easily be noise rather than a genuine alpha signal. To validate the approach, we must expand the backtest window or adjust the entry criteria to generate at least 50 trades before any live deployment is

ADDITIONAL METRICS

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