LATINOS TRADING

BACKTEST REPORT

Backtest #37111 · SM · EVO_GG1RSISNIP_v390

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_v390 strategy on SM delivered a +39.37% ROI with a perfect 100% win rate, yet the max drawdown of 32.83% exposes extreme tail risk. A single 2-trade sample size creates a statistically insignificant Sharpe ratio of 1.18, rendering the apparent robustness entirely spurious. The strategy likely overfit to a specific price sequence, as two trades cannot validate robustness against varied market regimes. We must expand the backtest window to capture volatility regimes and retest with a larger trade count 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**

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