LATINOS TRADING

BACKTEST REPORT

Backtest #37116 · SM · EVO_GG1RSISNIP_v314

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_v314 strategy on SM achieved a 39.37% ROI with a flawless 100% win rate, but the 32.83% drawdown across just two trades reveals extreme fragility rather than robustness. This perfect win rate is statistically meaningless given the tiny sample size, likely reflecting overfitting to specific noise rather than a sustainable alpha. The high volatility implies the strategy captures large swings at the cost of severe capital erosion during drawdown periods. A prudent next step is to run a walk-forward analysis with stricter filters to validate if this edge holds across different market regimes.

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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