LATINOS TRADING

BACKTEST REPORT

Backtest #37829 · SM · EVO_GG1RSISNIP_v49

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v49 strategy on SM generated a +41.20% ROI with a perfect 100% win rate, yet this statistical outlier lacks credibility due to a mere two trades. A 32.83% maximum drawdown indicates significant volatility exposure, while a Sharpe ratio of 1.21 suggests only moderate risk-adjusted returns relative to the capital deployed. With such a small sample size, the results are highly susceptible to overfitting and do not provide robust evidence of strategy efficacy in live markets. The next logical step is to expand the historical lookback period and test against more market regimes to validate whether this performance was a fluke or a genuine edge.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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