LATINOS TRADING

BACKTEST REPORT

Backtest #37833 · SM · EVO_GG1RSISNIP_v266

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_v266 strategy on SM generated a nominal +41.20% return and a perfect 100% win rate across only two trades, which renders the 1.21 Sharpe ratio statistically insignificant and highly unreliable. A 32.83% maximum drawdown indicates severe volatility exposure that was likely avoided by the low trade count rather than mitigated by robust risk controls. The sample size is far too small to confirm any edge, suggesting the results are likely a product of luck or extreme parameter overfitting rather than a repeatable alpha. We must run a live forward test or significantly expand the backtest horizon before considering this approach for capital allocation.

ADDITIONAL METRICS

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