LATINOS TRADING

BACKTEST REPORT

Backtest #38056 · SM · EVO_GG1RSISNIP_v353

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_v353 strategy on SM shows a 41.20% ROI with a perfect 100% win rate, yet this statistical confidence is dangerously low given only two trades were executed. A maximum drawdown of 32.83% reveals significant volatility that the current sample size masks, while a Sharpe ratio of 1.21 suggests mediocre risk-adjusted returns for an aggressive equity curve. The strategy likely overfitted to specific price conditions rather than capturing a robust alpha signal. We must expand the sample by running a walk-forward analysis across multiple market regimes to validate if the win rate holds under stress.

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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