LATINOS TRADING

BACKTEST REPORT

Backtest #39314 · SM · EVO_GG1RSISNIP_v1149

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_v1149 strategy on SM achieved a +41.20% ROI with a perfect 100% win rate, yet the sample size of only two trades renders these results statistically insignificant and prone to overfitting. Despite a respectable Sharpe ratio of 1.21, the strategy suffered a severe 32.83% maximum drawdown, suggesting high volatility exposure that could destroy capital in live markets. The flawless win rate is likely an artifact of curve fitting rather than robust predictive power given the minimal transaction history. To validate this approach, we must expand the sample by backtesting across multiple market regimes and increasing the trade count before deployment. This step is essential to ensure the strategy can withstand real-world market

ADDITIONAL METRICS

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