LATINOS TRADING

BACKTEST REPORT

Backtest #39315 · SM · EVO_GG1RSISNIP_v1150

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_v1150 strategy on SM delivered a 41.20% ROI with a perfect 100% win rate, but this result is statistically meaningless given only two trades executed. A maximum drawdown of 32.83% suggests extreme volatility exposure that the current sample size completely fails to capture, rendering the 1.21 Sharpe ratio unreliable for live deployment. We must treat this as a high-risk outlier rather than a validated alpha source before allocating real capital. The immediate next step is to backtest against extended historical data to validate if this performance replicates outside the narrow sample window. This approach ensures we distinguish between genuine edge and lucky positioning in a noisy market environment.

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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