LATINOS TRADING

BACKTEST REPORT

Backtest #39374 · SM · EVO_GG1RSISNIP_v1188

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_v1188 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown and sample size of only two trades severely undermine statistical confidence. Such a high win rate is statistically improbable without a massive outlier driving the equity curve, suggesting the strategy lacks robustness for live deployment. The low trade count indicates the strategy is either overfit to historical noise or simply inactive in current market conditions. We must run a walk-forward analysis to verify if this performance holds across different market regimes before considering 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

Generated 2026-08-30T14:31:44Z · latinostrading.com