LATINOS TRADING

BACKTEST REPORT

Backtest #49788 · SM · EVO_GG1RSISNIP_v1218

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_v1218 strategy on SM delivered a +41.20% ROI with a 100% win rate, driven by a favorable risk-reward profile over a single trade. However, the sample size of two trades makes these statistics statistically insignificant, masking potential overfitting and extreme vulnerability to regime shifts. The maximum drawdown of 32.83% suggests a high degree of path dependence that a larger dataset would likely reveal as unsustainable. A Sharpe ratio of 1.21 appears attractive but is inflated by the lack of trade frequency, failing to account for true volatility. The only viable next step is to expand the backtest window to at least 100 trades across multiple market regimes to validate robustness.

ADDITIONAL METRICS

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

Generated 2026-08-31T22:08:19Z · latinostrading.com