LATINOS TRADING

BACKTEST REPORT

Backtest #51068 · SM · EVO_GG1RSISNIP_v314

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v314 strategy achieved a 43.36% ROI on SM, yet a 100% win rate across only two trades renders the statistical significance negligible. Such a perfect record is statistically improbable and likely indicates overfitting to a narrow sample size rather than robust predictive power. The 32.83% maximum drawdown suggests high volatility exposure that the strategy failed to mitigate during its limited runtime. Given the extreme sample size, one must assume current performance is luck-driven rather than skill-based. The immediate next step is to expand the backtest window to include different market regimes or reduce lookback parameters to test stability.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**

Generated 2026-09-01T14:10:59Z · latinostrading.com