LATINOS TRADING

BACKTEST REPORT

Backtest #51102 · SM · EVO_GG1RSISNIP_v90

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_v90 backtest on SM shows a deceptive 100% win rate driven by only two trades, which renders the 1.26 Sharpe ratio statistically insignificant and highly unreliable. While the 43.36% ROI looks attractive, the 32.83% maximum drawdown indicates severe volatility exposure that was likely mitigated by the small sample size rather than robust risk management. We must treat these results as an anomaly rather than a validated edge because such extreme metrics cannot be generalized without a larger sample of live data. The next concrete step is to stress-test the strategy parameters against a longer historical window to see if the perfect win rate persists or is merely a statistical fluke. This approach ensures we separate genuine alpha

ADDITIONAL METRICS

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