LATINOS TRADING

BACKTEST REPORT

Backtest #52291 · SM · EVO_GG1RSISNIP_v1031

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1031 strategy on SM delivered a +46.62% ROI with a perfect 100% win rate, yet the sample size of two trades renders these metrics statistically insignificant and prone to overfitting. While the Sharpe ratio of 1.32 suggests favorable risk-adjusted returns, the 32.83% maximum drawdown indicates substantial volatility exposure that was likely exacerbated by the strategy's lack of diversification across market conditions. Relying on such a narrow dataset creates a false sense of security, as a single outlier event could have drastically altered the final capital of $14,666.15. To validate the strategy's robustness, we must execute an out-of-sample backtest or expand the historical window to generate sufficient trade frequency

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**