LATINOS TRADING

BACKTEST REPORT

Backtest #52963 · SM · EVO_GG1RSISNIP_v1412

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_v1412 strategy on SM delivered a +46.62% ROI with a perfect 100% win rate, yet the 32.83% max drawdown signals extreme volatility exposure. Such flawless results across only two trades lack statistical significance, making the Sharpe ratio of 1.32 unreliable without further data. We must treat this as an outlier driven by specific market conditions rather than a robust edge. The immediate next step is expanding the sample size with a walk-forward analysis to validate consistency across different market regimes. This approach will clarify whether the strategy can sustain returns or if it simply capitalized on a narrow set of favorable moves.

ADDITIONAL METRICS

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

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