

LATINOS TRADING

BACKTEST REPORT



Backtest #56378 · SM · EVO_GG1RSISNIP_v293

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_v293 strategy on SM generated a 46.62% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown reveals extreme volatility for a small sample of only two trades. Such a flawless record lacks statistical significance, suggesting the strategy may be overfitting to specific market conditions rather than capturing robust alpha. While the Sharpe ratio of 1.32 indicates decent risk-adjusted returns, the high drawdown warns of severe capital draw risks during adverse moves. I must expand the backtest window and test across multiple assets to validate if this performance is repeatable before deploying live capital.

ADDITIONAL METRICS

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