LATINOS TRADING

BACKTEST REPORT

Backtest #51038 · SM · EVO_GG1RSISNIP_v1599

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_v1599 strategy on SM shows a perfect 100% win rate and +43.36% ROI, but this result is statistically meaningless due to a sample size of only two trades. The 32.83% maximum drawdown indicates extreme volatility risk, while the 1.26 Sharpe ratio suggests the risk-adjusted returns are not yet robust for institutional deployment. This outlier performance likely stems from overfitting or a single lucky market move rather than a sustainable edge. The next logical step is to expand the test to 1,000+ trades across multiple market cycles to verify if the strategy can handle adverse conditions.

ADDITIONAL METRICS

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

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