LATINOS TRADING

BACKTEST REPORT

Backtest #51240 · SM · EVO_GG1RSISNIP_v430

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_v430 strategy on SM delivered a +43.36% ROI with a perfect 100% win rate, yet this statistical anomaly suggests severe overfitting or a lack of robustness. A 32.83% maximum drawdown and only two trades indicate extreme volatility exposure without sufficient sampling to validate performance reliability. The low trade count prevents any meaningful assessment of risk-adjusted returns or strategy consistency across market regimes. We must immediately run a walk-forward analysis on a longer historical dataset to stress-test the logic before considering live deployment.

ADDITIONAL METRICS

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