LATINOS TRADING

BACKTEST REPORT

Backtest #51636 · SM · EVO_GG1RSISNIP_v396

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_v396 strategy on SM delivered a 43.36% return with a flawless 100% win rate, yet this perfect record is statistically insignificant due to only two trades. A maximum drawdown of 32.83% exposes substantial tail risk, suggesting the strategy lacks robustness under adverse conditions despite a modest 1.26 Sharpe ratio. Confidence in these results is negligible, as the sample size cannot validate the edge or confirm the absence of overfitting. The next step is to backtest this logic on a wider parameter grid or different assets to verify if the 100% win rate is an artifact of specific market conditions. Without scaling the trade count, the strategy remains speculative rather than institutional grade.

ADDITIONAL METRICS

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