LATINOS TRADING

BACKTEST REPORT

Backtest #52475 · SM · EVO_GG1RSISNIP_v1150

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_v1150 strategy on SM shows a 46.62% ROI and perfect 100% win rate, yet the 32.83% maximum drawdown reveals extreme volatility typical of low-frequency alpha. Statistical confidence is negligible because only two trades occurred, making the Sharpe ratio of 1.32 an unreliable indicator of true risk-adjusted performance. A single outlier or minor price fluctuation could easily reverse these results, suggesting the edge is likely overfitted to this specific sample. The critical next step is to validate the logic with a larger dataset across multiple market regimes before considering any live deployment.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.