LATINOS TRADING

BACKTEST REPORT

Backtest #52733 · SM · EVO_GG1RSISNIP_v1309

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_v1309 strategy on SM delivered a +46.62% return with a flawless 100% win rate, yet this perfect record is statistically meaningless given only two trades. A 100% win rate on such a limited sample size likely reflects curve fitting or an extreme outlier rather than a robust alpha signal. The 32.83% maximum drawdown reveals significant tail risk exposure that the current parameters fail to mitigate during volatile periods. We must increase the trade count through parameter optimization or extended lookback periods to validate whether this performance can be reproduced. The next step is to run a walk-forward analysis to assess out-of-sample stability before any real capital allocation.

ADDITIONAL METRICS

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