LATINOS TRADING

BACKTEST REPORT

Backtest #56399 · SM · EVO_GG1RSISNIP_v375

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_v375 strategy on SM delivered a +46.62% return with zero losing trades, yet the 100% win rate across only two transactions is statistically insignificant and likely overfits noise rather than capturing sustainable alpha. A Sharpe ratio of 1.32 suggests decent risk-adjusted returns, but the 32.83% maximum drawdown indicates extreme tail risk that invalidates the stability of a perfect win rate in such a small sample. You cannot trust this performance profile for live deployment without expanding the sample size to validate whether the strategy handles losing trades under stress. The next step is to re-run the backtest with adjusted parameters or on a different timeframe to generate at least fifty trades before

ADDITIONAL METRICS

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