LATINOS TRADING

BACKTEST REPORT

Backtest #49883 · SM · EVO_GG1RSISNIP_v1288

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1288 strategy on SM achieved a 41.20% ROI with a perfect 100% win rate, but this result is statistically unreliable given only two total trades. A 32.83% maximum drawdown indicates extreme volatility risk that the current sample size fails to capture. The 1.21 Sharpe ratio suggests marginal risk-adjusted returns, which likely stems from an overfitting phenomenon rather than robust alpha generation. To validate this approach, you must run an out-of-sample backtest with randomized parameters before deploying live capital.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**