LATINOS TRADING

BACKTEST REPORT

Backtest #51710 · SM · EVO_GG1RSISNIP_v1593

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_v1593 strategy on SM delivered a +43.36% ROI with a flawless 100% win rate, yet the sample size of only two trades renders these results statistically insignificant. The perfect win rate is likely an artifact of overfitting or extreme luck rather than robust edge, while the 32.83% drawdown exposes severe volatility risks that the current metrics hide. A Sharpe ratio of 1.26 appears respectable but lacks credibility without a larger dataset to confirm consistency across different market regimes. The primary risk is deploying live capital based on this outlier performance rather than verified expectancy. The next step is to run a walk-forward analysis on a broader historical window to validate if this signal logic holds

ADDITIONAL METRICS

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

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