LATINOS TRADING

BACKTEST REPORT

Backtest #56378 · SM · EVO_GG1RSISNIP_v293

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_v293 strategy on SM generated a 46.62% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown reveals extreme volatility for a small sample of only two trades. Such a flawless record lacks statistical significance, suggesting the strategy may be overfitting to specific market conditions rather than capturing robust alpha. While the Sharpe ratio of 1.32 indicates decent risk-adjusted returns, the high drawdown warns of severe capital draw risks during adverse moves. I must expand the backtest window and test across multiple assets to validate if this performance is repeatable before deploying live capital.

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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