LATINOS TRADING

BACKTEST REPORT

Backtest #35182 · SM · EVO_GG1RSISNIP_v257

ROI	Sharpe	Win Rate	Max Drawdown
+44.94%	1.30	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v257 strategy on SM achieved a 44.94% ROI with a perfect 100% win rate, yet a 32.83% maximum drawdown and a Sharpe ratio of 1.30 reveal a dangerously low statistical confidence due to only two total trades. While the absolute returns appear promising, the minimal sample size makes the results highly susceptible to overfitting and lack of robustness for institutional deployment. The strategy likely failed to account for market regime shifts or extreme volatility, resulting in a fragile equity curve that lacks real-world survivability. The critical next step is to expand the backtest window and introduce walk-forward analysis to validate performance across diverse market conditions before any live allocation.

ADDITIONAL METRICS

CAGR	**44.94%**
Sortino Ratio	**0.95**
Turnover	**4.96x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14498.41**

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