LATINOS TRADING

BACKTEST REPORT

Backtest #35231 · SM · EVO_GG1RSISNIP_v448

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_v448 backtest on SM shows a deceptive +44.94% ROI and perfect win rate, yet the 100% success on only two trades renders the 1.30 Sharpe ratio statistically insignificant and the 32.83% drawdown unacceptable for risk management. A sample size of two trades fails to capture market variance or regime changes, meaning this result is likely noise rather than a validated alpha signal. Without a larger dataset, the strategy's robustness remains unproven, and the extreme drawdown indicates potential overfitting to specific price levels. The next mandatory step is to expand the backtest window to at least 200 trades across multiple market cycles to validate consistency before live deployment.

ADDITIONAL METRICS

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