LATINOS TRADING

BACKTEST REPORT

Backtest #35390 · SM · EVO_GG1RSISNIP_v1378

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_v1378 backtest for SM shows a deceptive +44.94% ROI driven by a perfect 100% win rate on only two trades, which statistically offers zero confidence for live deployment. Such a low trade count creates a massive sampling error, while the 32.83% maximum drawdown indicates significant risk exposure that was not realized during this brief simulation. The 1.30 Sharpe ratio suggests reasonable risk-adjusted returns, but this metric is unreliable without a longer equity curve to smooth volatility. We must immediately extend the backtest window and increase trade frequency to validate the strategy's robustness before considering 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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