LATINOS TRADING

BACKTEST REPORT

Backtest #50922 · SM · EVO_GG1RSISNIP_v196

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_v196 strategy delivered a +43.36% return with a flawless 100% win rate on SM, yet this perfect record stems from only two trades, rendering the 1.26 Sharpe ratio statistically insignificant. A 32.83% maximum drawdown indicates substantial tail risk that the limited sample size fails to capture, making the strategy's apparent robustness highly unreliable for institutional deployment. We must expand the lookback period or reduce trade frequency to validate whether the setup holds under varied market regimes before capital allocation. Next, re-run a backtest with a minimum of 50 trades to ensure the win rate is not a result of extreme luck or overfitting to a narrow price range.

ADDITIONAL METRICS

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