LATINOS TRADING

BACKTEST REPORT

Backtest #52069 · SM · EVO_GG1RSISNIP_v49

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_v49 backtest on SM delivered a 46.62% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown and low Sharpe ratio of 1.32 reveal extreme fragility given only two trades. Such a small sample size renders the perfect win rate statistically meaningless and offers no confidence in strategy robustness. The result suggests the system likely captured a single outlier move rather than a sustainable edge. Immediate next steps must include expanding the parameter search across multiple assets and extending the lookback period to validate consistency before live deployment.

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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