LATINOS TRADING

BACKTEST REPORT

Backtest #52162 · SM · EVO_GG1RSISNIP_v952

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_v952 strategy generated a +46.62% return on SM with a perfect 100% win rate across only two trades, resulting in a final capital of $14,666.15 and a Sharpe ratio of 1.32. While the profitability is substantial, the 32.83% maximum drawdown and the extremely low trade count of two severely limit statistical significance and suggest overfitting to specific market conditions. The high win rate with such a small sample size lacks robustness and cannot reliably predict future performance without extensive validation. A concrete next step is to run an out-of-sample backtest on a longer historical dataset to verify if the edge persists beyond these two isolated instances.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**