LATINOS TRADING

BACKTEST REPORT

Backtest #52672 · SM · EVO_GG1RSISNIP_v1290

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_v1290 strategy on SM generated a +46.62% return with a perfect 100% win rate, yet this flawless record is statistically meaningless given only two trades executed. A 32.83% maximum drawdown paired with a 1.32 Sharpe ratio suggests severe volatility sensitivity that the sample size cannot adequately validate for institutional deployment. Proceeding to live markets with these parameters risks catastrophic capital erosion before sufficient data points can confirm the alpha. The immediate next step is to run a walk-forward analysis on a larger dataset to test strategy robustness across varying market regimes.

ADDITIONAL METRICS

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