LATINOS TRADING

BACKTEST REPORT

Backtest #53053 · SM · EVO_GG1RSISNIP_v1468

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_v1468 backtest on SM shows a +46.62% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown and only two trades indicate extreme sensitivity to market noise rather than robustness. Such a narrow sample size renders the Sharpe ratio of 1.32 statistically insignificant and fails to confirm whether the strategy can survive adverse regimes or sequence risk. The lack of losing trades suggests the model is overfitting to specific historical conditions, making the apparent profitability highly unreliable for live deployment. We must expand the lookback period to at least 200 days and test across multiple market environments before considering this approach viable. The immediate next step is to run a walk-forward

ADDITIONAL METRICS

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