LATINOS TRADING

BACKTEST REPORT

Backtest #53835 · SM · EVO_GG1RSISNIP_v1558

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_v1558 strategy on SM delivered a nominal +46.62% return with a perfect 100% win rate, but the sample of only two trades renders these statistics statistically insignificant and prone to overfitting. Despite the 1.32 Sharpe ratio, a maximum drawdown of 32.83% reveals extreme risk concentration that invalidates the apparent efficiency. Such a low trade count fails to capture market regime shifts or liquidity constraints that typically erode performance in live deployment. The next critical step is to expand the backtest window to include at least 500 trades across multiple market regimes to validate robustness. Without this broader sample size, the reported metrics lack the confidence required for institutional allocation.

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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