LATINOS TRADING

BACKTEST REPORT

Backtest #50878 · SM · EVO_GG1RSISNIP_v37

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v37 backtest on SM shows a +43.36% ROI and perfect win rate, but these metrics stem from only two trades, rendering the Sharpe ratio of 1.26 statistically insignificant. A maximum drawdown of 32.83% reveals extreme volatility exposure that a mere 100% win count fails to capture given the narrow sample size. This result indicates a high-risk, low-frequency approach that lacks robustness for institutional deployment. We must expand the dataset by running a broader parameter sweep or increasing trade frequency to validate the strategy's edge.

ADDITIONAL METRICS

CAGR	**43.36%**
Sortino Ratio	**0.97**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14340.32**