LATINOS TRADING

BACKTEST REPORT

Backtest #53836 · SM · EVO_GG1RSISNIP_v1559

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_v1559 backtest on SM shows a perfect 100% win rate and a +46.62% ROI, but these metrics are statistically meaningless given only two trades. A 32.83% maximum drawdown indicates extreme volatility risk that the current sample size cannot adequately capture, making the 1.32 Sharpe ratio misleadingly optimistic. The strategy likely overfit to specific market noise rather than capturing a robust trend, as true institutional confidence requires a minimum of 50 to 100 trades. The immediate next step is to run a walk-forward analysis on a larger dataset to validate if these returns persist across different 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**