LATINOS TRADING

BACKTEST REPORT

Backtest #56179 · SM · EVO_GG1RSISNIP_v132

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_v132 strategy delivered exceptional returns on SM with a perfect 100% win rate, yet the sample of only two trades renders the Sharpe ratio of 1.32 statistically insignificant and unreliable. Despite a robust ROI of 46.62%, the substantial 32.83% maximum drawdown suggests extreme volatility exposure that was not mitigated by the limited trade history. One concrete next step is to expand the backtest window or introduce a robustness analysis across different market regimes to validate whether the strategy's success is genuine or a result of overfitting. Institutional caution is warranted until a larger dataset confirms the consistency of these metrics under normal market conditions.

ADDITIONAL METRICS

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