LATINOS TRADING

BACKTEST REPORT

Backtest #51828 · SM · EVO_GG1RSISNIP_v916

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_v916 strategy on SM generated a 43.36% ROI with a perfect 100% win rate, yet this statistical outlier is likely noise given only two trades were executed. A maximum drawdown of 32.83% exposes significant capital risk that the current sample size fails to capture, rendering the 1.26 Sharpe ratio unreliable for live deployment. Without broader sample data, confidence in the strategy's edge remains critically low and cannot support institutional allocation. The immediate next step is to retrain the model with a wider lookback period to validate consistency before any capital commitment.

ADDITIONAL METRICS

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

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