LATINOS TRADING

BACKTEST REPORT

Backtest #52440 · SM · EVO_GG1RSISNIP_v1129

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_v1129 strategy on SM delivered a 46.62% ROI with a perfect 100% win rate, but the statistical significance is negligible given only two trades executed. A 32.83% maximum drawdown exposes excessive risk concentration, rendering the 1.32 Sharpe ratio unreliable for institutional allocation. High variance and insufficient sample size prevent confident generalization of performance metrics across different market regimes. The next step is to expand the test dataset by running a walk-forward analysis to validate robustness before deployment.

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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