LATINOS TRADING

BACKTEST REPORT

Backtest #52566 · SM · EVO_GG1RSISNIP_v1216

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_v1216 strategy on SM delivered a 46.62% ROI with a perfect 100% win rate, yet the sample of only two trades renders these results statistically insignificant and prone to overfitting. Although the Sharpe ratio of 1.32 suggests reasonable risk-adjusted returns, the 32.83% maximum drawdown reveals severe volatility that a robust institutional portfolio cannot tolerate. Relying on such a narrow dataset to validate the strategy is methodologically unsound and exposes the capital to extreme tail risk. To achieve meaningful statistical confidence, we must execute a backtest across a larger historical window with at least one hundred trades. The next concrete step is to retrain the model on expanded data and validate performance against

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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