LATINOS TRADING

BACKTEST REPORT

Backtest #47482 · SM · EVO_GG1RSISNIP_v916

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v916 backtest on SM shows a misleading 100% win rate with only two trades, creating a statistically insignificant sample that fails to validate robustness. While the +41.20% ROI and 1.21 Sharpe ratio are impressive, the 32.83% maximum drawdown reveals extreme volatility inherent in such a short sequence. Relying on this single dataset is dangerous, as the results likely overfit noise rather than capturing a genuine market edge. We must run a longer historical simulation across multiple market regimes to assess true risk-adjusted performance.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**