LATINOS TRADING

BACKTEST REPORT

Backtest #52135 · SM · EVO_GG1RSISNIP_v934

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_v934 backtest on SM shows a +46.62% ROI and a perfect 100% win rate, yet a 32.83% maximum drawdown exposes extreme fragility. A Sharpe ratio of 1.32 is modest, and with only two trades, the statistical confidence is negligible, rendering the results anecdotal rather than robust. The strategy likely suffered from overfitting or luck, as such high returns with minimal sample size are unsustainable in live markets. I recommend expanding the parameter space and backtesting across multiple market regimes before deploying any capital.

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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