LATINOS TRADING

BACKTEST REPORT

Backtest #56172 · SM · EVO_GG1RSISNIP_v314

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_v314 backtest on SM shows a +46.62% ROI with a perfect 100% win rate, yet the single-trade sample size renders these metrics statistically insignificant and prone to overfitting. A 32.83% maximum drawdown despite a 1.32 Sharpe ratio suggests extreme volatility or a one-off lucky entry, rather than robust strategy performance. We cannot validate the strategy's reliability or risk profile without expanding the sample size through live trading or re-running the backtest with varied parameters. The immediate next step is to execute a walk-forward analysis across multiple market regimes to confirm if the results hold beyond this isolated event.

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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