LATINOS TRADING

BACKTEST REPORT

Backtest #56734 · SM · EVO_GG1RSISNIP_v326

ROI	Sharpe	Win Rate	Max Drawdown
+47.64%	1.34	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v326 backtest on SM shows a deceptive 100% win rate driven by only two trades, which renders the statistical sample too small to trust the apparent efficacy. While the 47.64% ROI and 1.34 Sharpe ratio suggest strong momentum, the 32.83% maximum drawdown reveals a dangerous lack of risk control during adverse price moves. Relying on such minimal data creates a false sense of security that does not reflect real-market volatility or liquidity constraints. To validate this strategy, you must run a robust out-of-sample test with a longer historical window and stricter stop-loss logic. This approach will filter out luck and confirm whether the setup can survive a broader market cycle.

ADDITIONAL METRICS

CAGR	**47.64%**
Sortino Ratio	**1.04**
Turnover	**4.99x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14768.33**

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