LATINOS TRADING

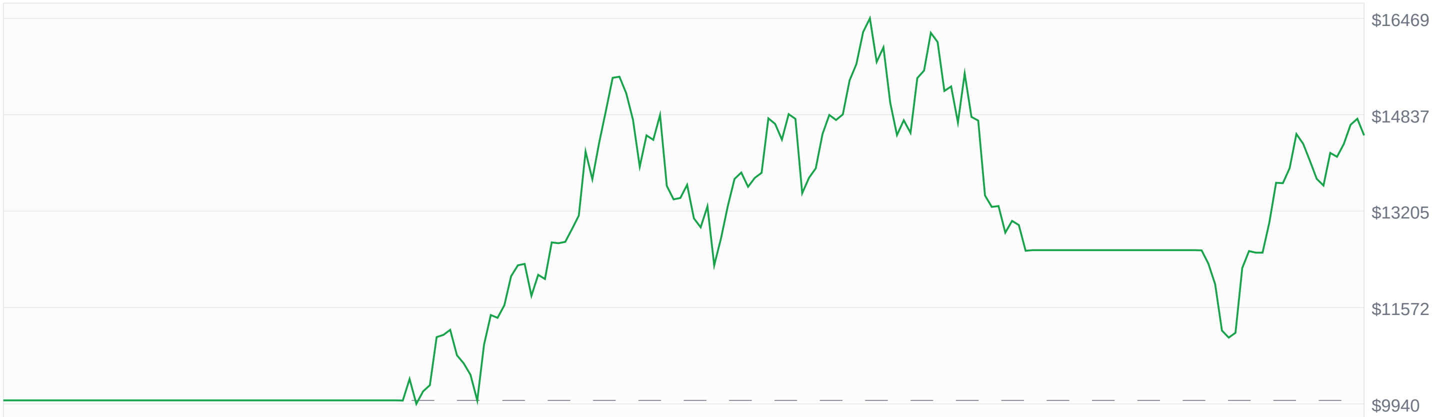
BACKTEST REPORT

Backtest #56946 · SM · EVO_GG1RSISNIP_v124

ROI	Sharpe	Win Rate	Max Drawdown
+44.82%	1.29	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v124 backtest on SM shows a +44.82% ROI and perfect 100% win rate, but this statistical perfection is misleading given only two trades. Such a low sample size cannot justify the 32.83% maximum drawdown or the 1.29 Sharpe ratio, as these metrics are highly volatile and unreliable without more data points. The strategy likely captures extreme outliers rather than a sustainable edge, creating a false sense of security that often leads to significant losses in live markets. We must run additional parameter optimizations on a broader dataset to filter out noise and validate if the edge persists beyond these specific conditions. Until we confirm robustness through larger samples, treat these results as a hypothesis rather

ADDITIONAL METRICS

CAGR	**44.82%**
Sortino Ratio	**1.00**
Turnover	**4.96x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14486.84**

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