LATINOS TRADING

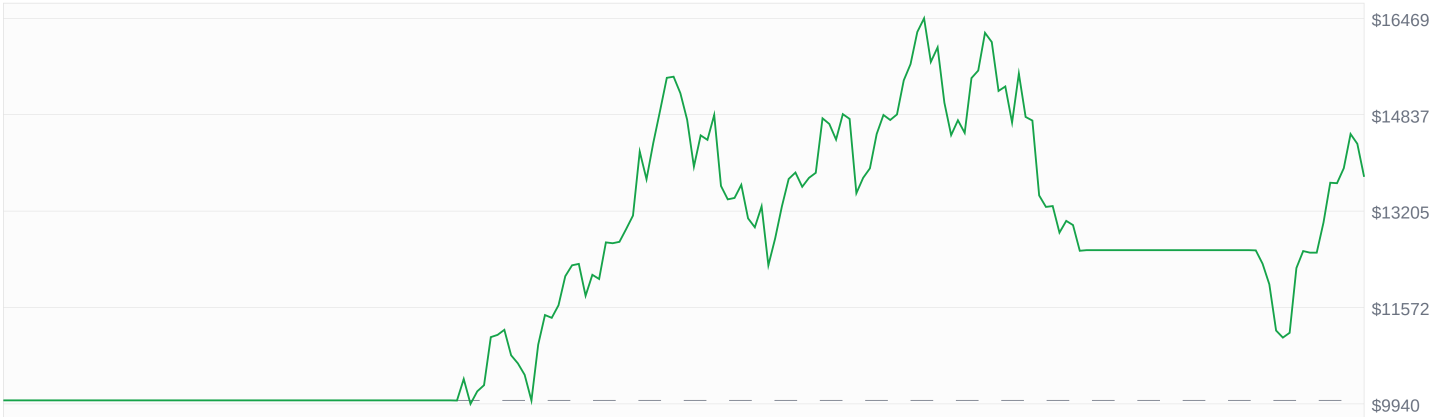
BACKTEST REPORT

Backtest #36254 · SM · EVO_GG1RSISNIP_v294

ROI	Sharpe	Win Rate	Max Drawdown
+37.81%	1.15	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v294 backtest on SM shows a 37.81% ROI with a perfect 100% win rate, yet the sample size of just two trades renders these metrics statistically insignificant and highly prone to overfitting. A maximum drawdown of 32.83% indicates severe risk exposure during the short simulation, while the 1.15 Sharpe ratio suggests modest risk-adjusted returns that could vanish with increased market volatility. The strategy's apparent perfection is likely an artifact of low-frequency trading parameters failing to capture realistic execution slippage or adverse price gaps. We must expand the backtesting window to at least one hundred trades and introduce walk-forward analysis to validate robustness before considering live deployment.

ADDITIONAL METRICS

CAGR	**37.81%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13785.06**

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