LATINOS TRADING

BACKTEST REPORT

Backtest #37035 · SM · EVO_GG1RSISNIP_v430

ROI	Sharpe	Win Rate	Max Drawdown
+39.37%	1.18	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v430 backtest on SM shows a perfect 100% win rate and +39.37% ROI, but this statistical anomaly stems from only two trades, rendering the results meaningless. A Sharpe ratio of 1.18 is misleading because it ignores the extreme volatility and a maximum drawdown of 32.83% inherent in such a sparse sample. You cannot generalize this performance to live markets without a significantly larger dataset to confirm robustness. The next step is to run a 10-year out-of-sample backtest to validate if the strategy survives different market regimes.

ADDITIONAL METRICS

CAGR	**39.37%**
Sortino Ratio	**0.90**
Turnover	**4.90x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13941.23**