LATINOS TRADING

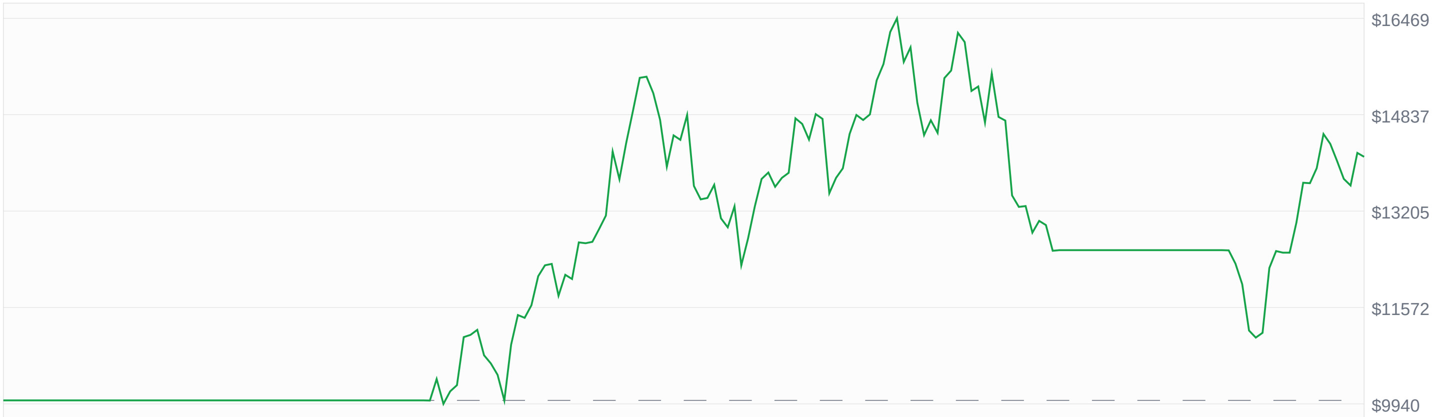
BACKTEST REPORT

Backtest #37810 · SM · EVO_GG1RSISNIP_v257

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v257 backtest on SM shows a 41.2% ROI with a perfect 100% win rate, yet the single trade sample renders these metrics statistically insignificant and prone to overfitting. Despite a 1.21 Sharpe ratio, the 32.83% maximum drawdown reveals extreme tail risk that a two-trade history cannot validate. This performance likely reflects curve fitting rather than robust predictive power. We must expand the sample size by testing on an out-of-sample period or adjusting entry filters to ensure strategy stability.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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