LATINOS TRADING

BACKTEST REPORT

Backtest #47320 · SM · EVO_GG1RSISNIP_v1611

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_v1611 backtest on SM shows a 41.20% ROI with perfect wins, yet a 32.83% drawdown and only two trades reveal extreme fragility. Such a high win rate on a sample of two lacks statistical significance and suggests the strategy overfitted to a specific price sequence rather than capturing a robust trend. The low Sharpe ratio of 1.21 confirms that returns are driven by a single lucky shot rather than consistent execution. This result is not actionable without expanding the sample size to validate risk parameters. Next, run a walk-forward analysis on a broader timeframe to test stability against regime changes.

ADDITIONAL METRICS

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