

LATINOS TRADING

BACKTEST REPORT



Backtest #47482 · SM · EVO_GG1RSISNIP_v916

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v916 backtest on SM shows a misleading 100% win rate with only two trades, creating a statistically insignificant sample that fails to validate robustness. While the +41.20% ROI and 1.21 Sharpe ratio are impressive, the 32.83% maximum drawdown reveals extreme volatility inherent in such a short sequence. Relying on this single dataset is dangerous, as the results likely overfit noise rather than capturing a genuine market edge. We must run a longer historical simulation across multiple market regimes to assess true risk-adjusted performance.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.