LATINOS TRADING

BACKTEST REPORT

Backtest #56026 · SM · EVO_GG1RSISNIP_v79

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v79 backtest on SM shows a 46.62% ROI and perfect 100% win rate, but these metrics are statistically meaningless given only two trades. A 32.83% maximum drawdown combined with such a low sample size indicates extreme volatility and zero confidence in the strategy's robustness. This result likely reflects overfitting to a specific market condition rather than a sustainable alpha source. The next step is to run a longer historical backtest on higher liquidity assets to validate if the logic holds under stress.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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