LATINOS TRADING

BACKTEST REPORT

Backtest #46845 · SM · EVO_GG1RSISNIP_v236

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_v236 backtest on SM shows a misleading 100% win rate driven by only two trades, rendering the 41.20% return statistically insignificant and unreliable. Although the Sharpe ratio of 1.21 appears attractive, the massive 32.83% drawdown indicates extreme risk that was likely overfitted to this tiny sample. We cannot trust these metrics without significantly larger trade counts to confirm strategy robustness. The next step is to run a walk-forward analysis across multiple market regimes to test if this performance persists on unseen data.

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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