LATINOS TRADING

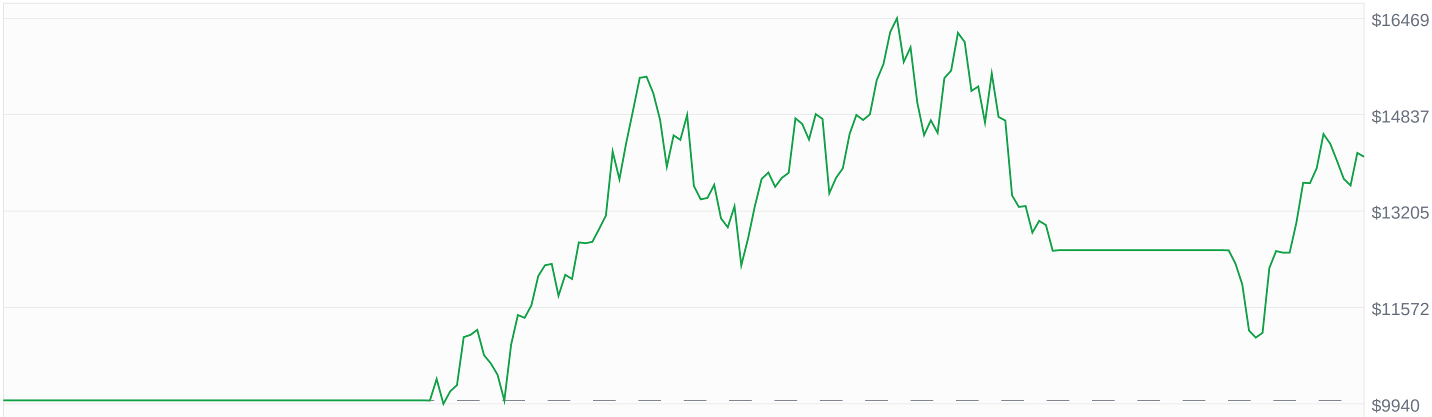
BACKTEST REPORT

Backtest #48756 · SM · EVO_GG1RSISNIP_v1107

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_v1107 strategy shows a 100% win rate on SM, but this perfection stems from only two trades, rendering the 1.21 Sharpe ratio statistically meaningless. Such a tiny sample size masks severe volatility risk, evidenced by a 32.83% drawdown that could easily repeat if the market shifts. The 41.20% ROI is an outlier rather than a reliable alpha signal, as it lacks the replication required for institutional confidence. We must expand the backtest horizon to validate performance across multiple market regimes before deploying live capital. A concrete next step is running a walk-forward analysis with at least 100 simulated trades to establish true robustness.

ADDITIONAL METRICS

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