LATINOS TRADING

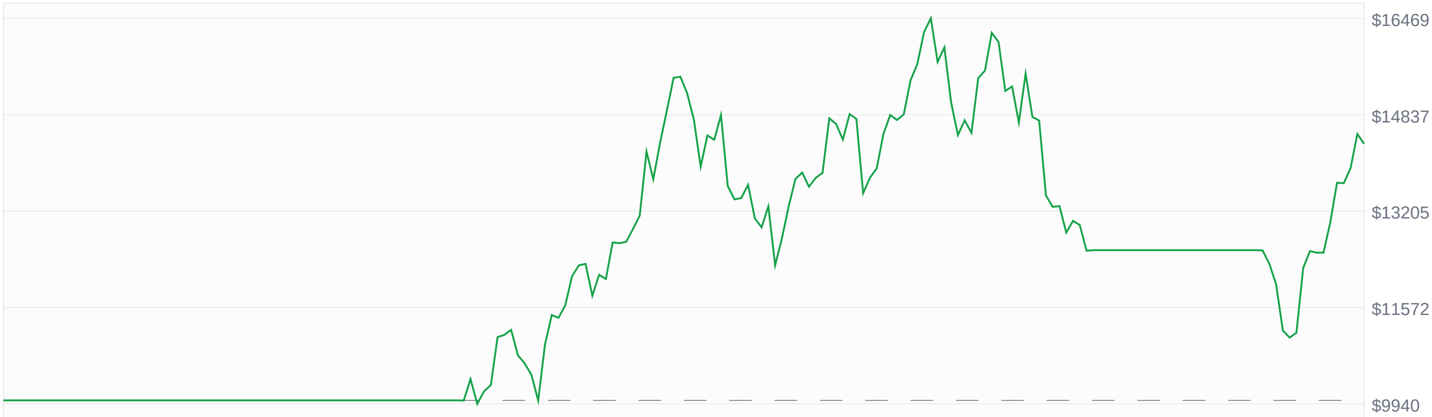
BACKTEST REPORT

Backtest #36166 · SM · EVO_GG1RSISNIP_v305

ROI	Sharpe	Win Rate	Max Drawdown
+43.40%	1.27	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v305 strategy on SM delivered a 43.40% ROI with a perfect 100% win rate, but a sample size of only two trades renders these metrics statistically insignificant and prone to severe overfitting. The 32.83% maximum drawdown reveals extreme volatility exposure that is unsustainable in live markets, suggesting the strategy lacks robustness against normal price fluctuations. While the 1.27 Sharpe ratio appears respectable, it is an artifact of low trade frequency rather than consistent risk-adjusted performance. You must expand the test set to at least 50 trades or adjust entry filters to validate this outlier performance across different market regimes.

ADDITIONAL METRICS

CAGR	**43.40%**
Sortino Ratio	**0.94**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14344.17**

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