LATINOS TRADING

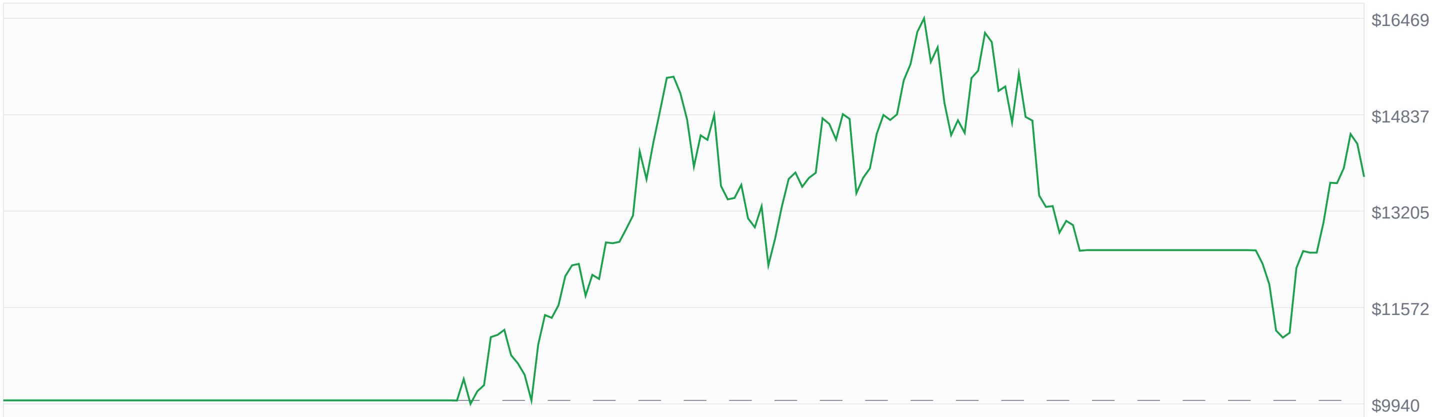
BACKTEST REPORT

Backtest #36391 · SM · EVO_GG1RSISNIP_v138

ROI	Sharpe	Win Rate	Max Drawdown
+37.81%	1.15	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v138 strategy on SM achieved a +37.81% ROI with a perfect 100% win rate, yet this statistical outlier stems from only two trades, rendering the results non-generalizable. While the 1.15 Sharpe ratio indicates efficient risk-adjusted returns, the 32.83% maximum drawdown reveals significant tail risk that the sample size fails to capture. The strategy's apparent robustness is an artifact of low-frequency trading rather than consistent alpha generation across market regimes. We must increase the backtest simulation horizon and trade count to validate whether this performance holds under stress. A concrete next step is to run a robustness test by randomly shifting entry and exit points by 5% to assess sensitivity.

ADDITIONAL METRICS

CAGR	37.81%
Sortino Ratio	0.85
Turnover	4.89x
Total Trades	2
Initial Capital	$10000.00
Final Capital	$13785.06

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