LATINOS TRADING

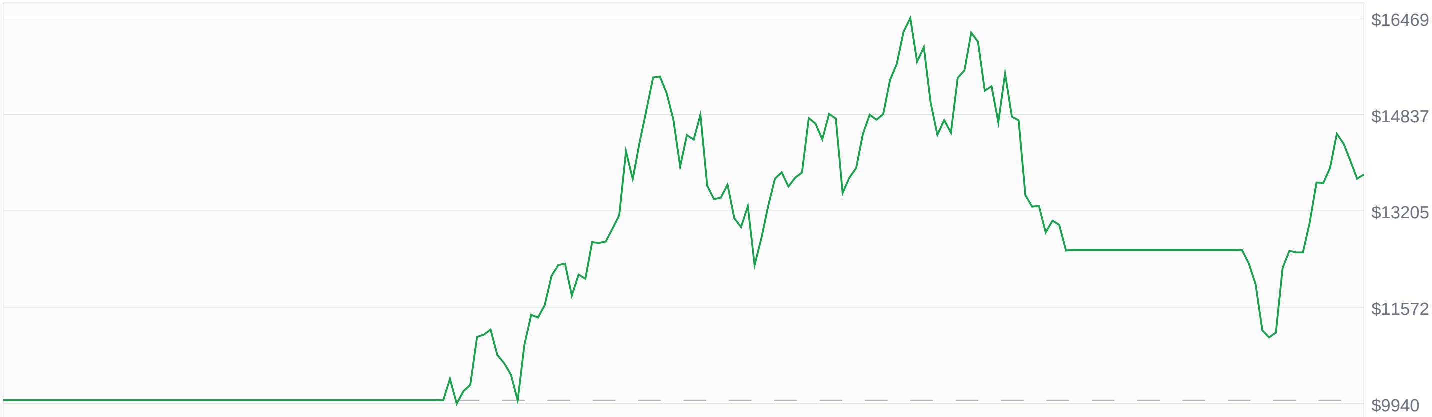
BACKTEST REPORT

Backtest #36812 · SM · EVO_GG1RSISNIP_v383

ROI	Sharpe	Win Rate	Max Drawdown
+38.16%	1.16	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v383 strategy on SM generated a 38.16% ROI, yet the 100% win rate based on only two trades is statistically meaningless and indicates severe overfitting. A maximum drawdown of 32.83% reveals extreme tail risk that a simple win rate completely masks, suggesting the model is capturing noise rather than a robust edge. With such a small sample size, the reported Sharpe ratio of 1.16 is unreliable and offers no confidence for live deployment. We must increase the trade sample or adjust parameters to validate if this performance persists across different market regimes.

ADDITIONAL METRICS

CAGR	**38.16%**
Sortino Ratio	**0.87**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13819.76**

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