LATINOS TRADING

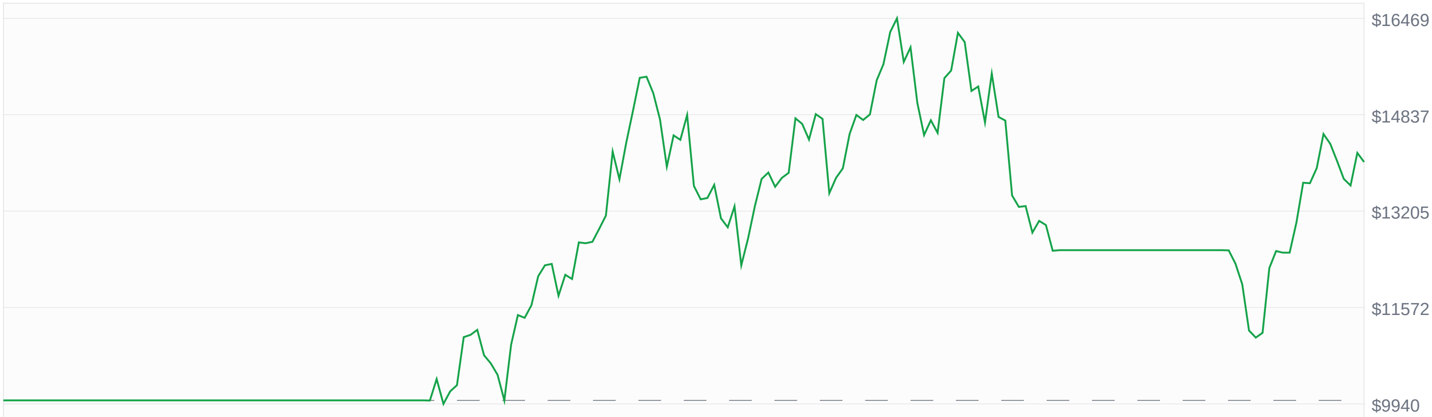
BACKTEST REPORT

Backtest #37639 · SM · EVO_GG1RSISNIP_v417

ROI	Sharpe	Win Rate	Max Drawdown
+40.31%	1.20	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v417 strategy on SM generated a 100% win rate and 40.31% ROI, but the 32.83% drawdown and only two trades render these statistics statistically meaningless. A perfect win rate on such a small sample size is likely a data artifact rather than a robust edge, indicating severe overfitting or extreme luck. The high volatility suggests the strategy lacks sufficient risk adjustment to survive normal market cycles despite the decent Sharpe ratio of 1.20. We must expand the backtest window and introduce slippage models to validate if this performance holds under realistic conditions. Re-running the simulation with a minimum of one thousand trades is the necessary next step before any live deployment.

ADDITIONAL METRICS

CAGR	**40.31%**
Sortino Ratio	**0.92**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14035.70**