LATINOS TRADING

BACKTEST REPORT

Backtest #38583 · SM · EVO_GG1RSISNIP_v1474

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_v1474 strategy on SM delivered a +41.2% ROI with perfect trades, yet the 32.83% drawdown and only two executions render the Sharpe ratio of 1.21 statistically insignificant for institutional standards. While the 100% win rate suggests strong directional conviction, the lack of diversification and minimal sample size indicate the strategy is currently overfitted to specific market conditions rather than robust. A critical next step is to expand the backtest window and enforce a minimum trade threshold of 50 before deployment to validate risk-adjusted performance. Until then, the strategy remains a high-risk hypothesis rather than a verified alpha source.

ADDITIONAL METRICS

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

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