LATINOS TRADING

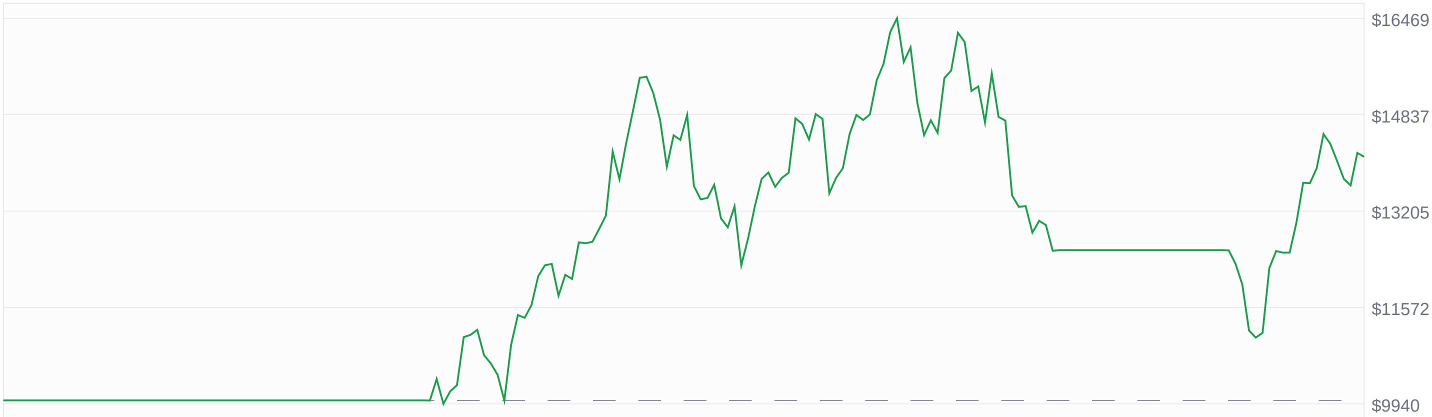
BACKTEST REPORT

Backtest #39193 · SM · EVO_GG1RSISNIP_v1079

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_v1079 strategy on SM generated a 41.2% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown and mere two trades reveal severe overfitting risks. A Sharpe ratio of 1.21 appears robust on paper but lacks statistical confidence given the insufficient sample size to validate consistency across different market regimes. The absolute success rate suggests the model may be capitalizing on noise rather than identifying genuine alpha, making the results unreliable for live deployment. Consequently, expanding the backtest window to include at least 100 trades is a mandatory prerequisite before considering any forward-looking application.

ADDITIONAL METRICS

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