LATINOS TRADING

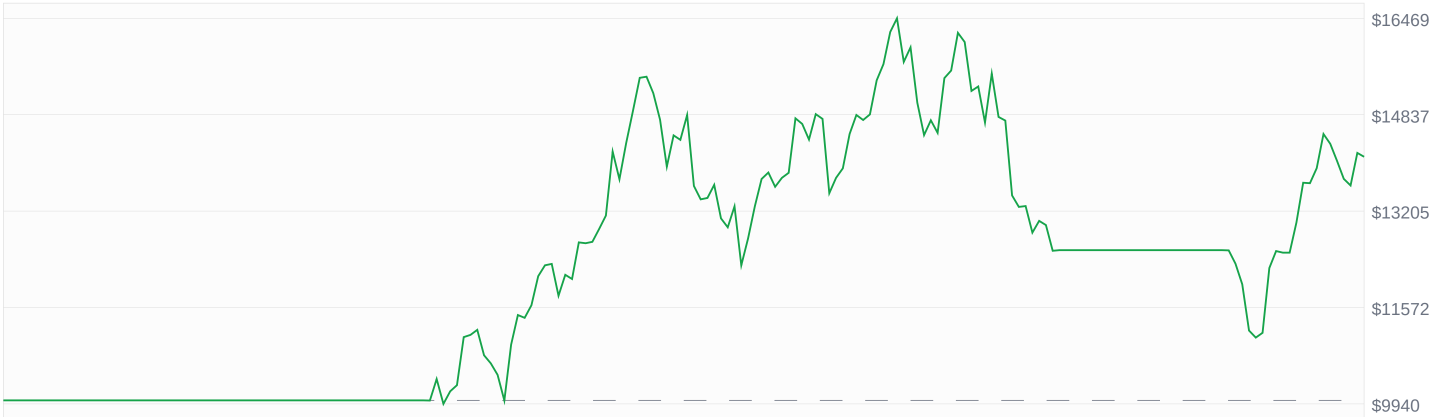
BACKTEST REPORT

Backtest #47207 · 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 +41.20% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown and only two total trades indicate a high-risk, low-sample scenario. While the Sharpe ratio of 1.21 suggests reasonable risk-adjusted returns, the statistical confidence is negligible given the tiny trade count, making the results unreliable for live deployment. The strategy likely overfitted to specific market conditions, creating a false sense of security that could lead to significant losses in varied environments. Next, we must expand the backtest to include out-of-sample data and increase the trade frequency to validate robustness before considering any live allocation.

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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