LATINOS TRADING

BACKTEST REPORT

Backtest #52196 · SM · EVO_GG1RSISNIP_v972

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v972 strategy on SM delivered a robust 46.62% ROI with a 1.32 Sharpe ratio, yet the 100% win rate across only two trades is statistically insignificant and likely reflects overfitting to specific market noise. A 32.83% maximum drawdown indicates severe tail risk exposure, as a single loss could have wiped out nearly one-third of the capital, rendering the perfect win rate misleading. The high return stems from aggressive position sizing rather than consistent alpha generation, creating a fragile equity curve vulnerable to regime shifts. We must expand the backtest window to include out-of-sample data and introduce a stop-loss mechanism to validate whether the edge persists beyond these isolated instances. Next, re-run

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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