LATINOS TRADING

BACKTEST REPORT

Backtest #53891 · SM · EVO_GG1RSISNIP_v1564

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_v1564 strategy generated a 46.62% ROI on SM, but the results are statistically insignificant with only two trades. While the 100% win rate and 1.32 Sharpe ratio appear impressive, a 32.83% maximum drawdown reveals high volatility and lack of robustness in the sample. This performance is likely an overfit to a specific market condition rather than a durable alpha. The next step is to extend the backtest to at least 500 trades across multiple market regimes to validate stability.

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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