LATINOS TRADING

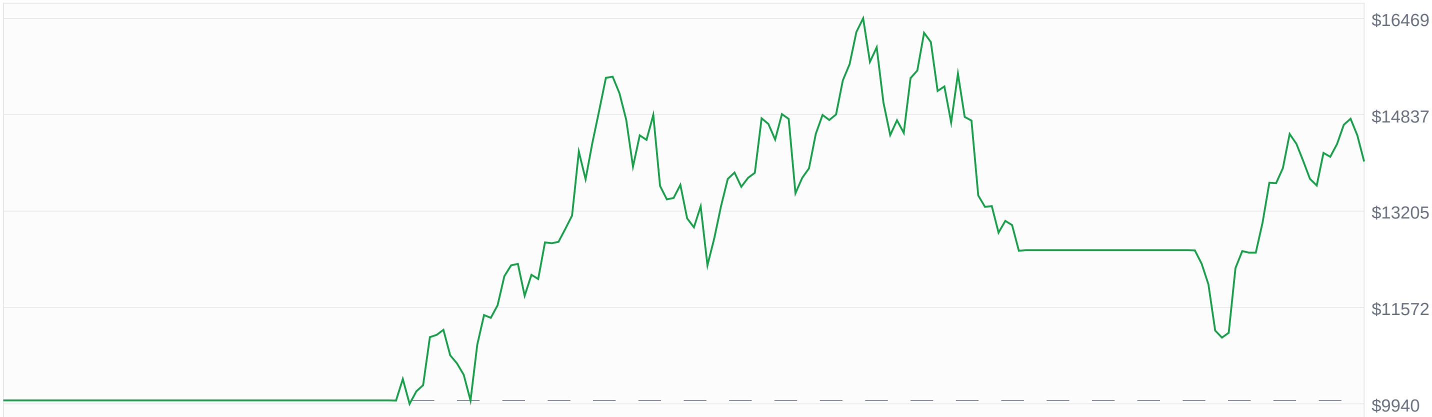
BACKTEST REPORT

Backtest #57521 · SM · EVO_GG1RSISNIP_v353

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v353 strategy on SM delivered a +40.41% ROI with a perfect 100% win rate, yet this result is statistically meaningless due to only two trades. A 32.83% maximum drawdown alongside a Sharpe ratio of 1.19 indicates extreme volatility and insufficient statistical confidence for institutional deployment. The high win rate likely stems from overfitting or a lack of diversification rather than genuine predictive edge. We must expand the sample size by running out-of-sample tests across different market regimes to validate robustness before considering live allocation.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.94**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14045.34**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.